

QUARTERLY STATEMENT

OF THE

Athene Annuity & Life Assurance Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 30, 2023**

☐ LIFE, ACCIDENT AND HEALTH

☐ FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity & Life Assurance Company

NAIC Group Code 4734 (Current) 4734 (Prior) NAIC Company Code 61492 Employer's ID Number 44-0188050

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE

Country of Domicile United States of America

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

Incorporated/Organized 06/28/1909 Commenced Business 07/01/1909

Statutory Home Office 251 Little Falls Drive (Street and Number) Wilmington, DE, US 19808 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa SS: County of Dallas

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

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

Subscribed and sworn to before me this 13 day of November, 2023

Stephanie Kidder Executive Assistant 03/15/2026



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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	22,169,586,170		22,169,586,170	23,978,263,314
2. Stocks:				
2.1 Preferred stocks	248,708,940		248,708,940	283,533,101
2.2 Common stocks	2,014,382,960	38,522	2,014,344,438	2,090,861,385
3. Mortgage loans on real estate:				
3.1 First liens	4,143,026,254		4,143,026,254	4,295,408,912
3.2 Other than first liens.....	263,049,707		263,049,707	340,646,335
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 508,336,375), cash equivalents (\$ 646,153,731) and short-term investments (\$ 71,515,591)	1,226,005,697		1,226,005,697	639,252,819
6. Contract loans (including \$ premium notes)	2,296,041		2,296,041	2,258,361
7. Derivatives	282,165,206		282,165,206	223,005,162
8. Other invested assets	594,214,946	1,327,667	592,887,279	1,001,094,554
9. Receivables for securities	27,776,850		27,776,850	16,048,049
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	36,095,513		36,095,513	48,747,729
12. Subtotals, cash and invested assets (Lines 1 to 11)	31,007,308,284	1,366,189	31,005,942,095	32,919,119,722
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	234,062,837	1,143,135	232,919,702	223,011,530
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)				
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	85,814,219		85,814,219	82,191,363
16.2 Funds held by or deposited with reinsured companies	2,794,267,047		2,794,267,047	2,724,519,016
16.3 Other amounts receivable under reinsurance contracts	1,518,967,082		1,518,967,082	2,302,899,640
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	27,716,574		27,716,574	
18.2 Net deferred tax asset	277,696,374	96,647,350	181,049,024	73,645,328
19. Guaranty funds receivable or on deposit	267,130		267,130	337,863
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	376,424		376,424	101,111,232
24. Health care (\$) and other amounts receivable	3,966,418		3,966,418	4,689,005
25. Aggregate write-ins for other than invested assets	1,626,640	659,139	967,501	817,262
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	35,952,069,029	99,815,813	35,852,253,216	38,432,341,961
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,048,100		14,048,100	13,668,240
28. Total (Lines 26 and 27)	35,966,117,129	99,815,813	35,866,301,316	38,446,010,201
DETAILS OF WRITE-INS				
1101. Derivative collateral asset	36,095,513		36,095,513	48,747,729
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	36,095,513		36,095,513	48,747,729
2501. Miscellaneous assets	1,626,640	659,139	967,501	817,262
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,626,640	659,139	967,501	817,262

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 25,290,014,211 less \$ included in Line 6.3 (including \$ 18,937,339,108 Modco Reserve)	25,290,014,211	26,149,069,195
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ 77,215,734 Modco Reserve).....	123,995,771	408,687,229
4. Contract claims:		
4.1 Life	120,708,692	121,255,307
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	28,881	28,881
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 192,329,811 assumed and \$ 1,324,263,828 ceded	1,516,593,639	2,024,376,339
9.4 Interest Maintenance Reserve	38,354,627	54,238,208
10. Commissions to agents due or accrued-life and annuity contracts \$ 16,038 , accident and health \$ 219,520 and deposit-type contract funds \$	235,558	244,675
11. Commissions and expense allowances payable on reinsurance assumed	6,083,573	4,999,205
12. General expenses due or accrued	1,901,565	1,080,535
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		59,512
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	188,500	295,071
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		2,124,777
15.2 Net deferred tax liability		
16. Unearned investment income	1,512,090	2,082,745
17. Amounts withheld or retained by reporting entity as agent or trustee	293,554	277,649
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	19,244,185	9,058,597
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	158,685,867	167,993,482
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	5,182,007,357	5,957,328,900
24.04 Payable to parent, subsidiaries and affiliates	8,413,667	108,721,575
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	108,198,915	140,647,832
24.09 Payable for securities	22,374,939	1,605,017
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,039,248,875	979,781,875
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,638,084,465	36,133,956,603
27. From Separate Accounts Statement	14,048,100	13,668,240
28. Total liabilities (Lines 26 and 27)	33,652,132,565	36,147,624,843
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	4,053,913,490	3,331,395,902
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(1,842,244,739)	(1,035,510,544)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	2,211,668,751	2,295,885,358
38. Totals of Lines 29, 30 and 37	2,214,168,751	2,298,385,358
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	35,866,301,316	38,446,010,201
DETAILS OF WRITE-INS		
2501. Repurchase agreement liability	728,383,200	728,383,200
2502. Derivative collateral liability	233,970,000	182,232,000
2503. Amount due reinsurers	56,477,024	42,321,917
2598. Summary of remaining write-ins for Line 25 from overflow page	20,418,651	26,844,758
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,039,248,875	979,781,875
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	276,748,733	357,834,478	605,040,513
2. Considerations for supplementary contracts with life contingencies	(212,729,091)	34,922,853	47,532,350
3. Net investment income	1,001,045,587	865,077,966	1,175,973,308
4. Amortization of Interest Maintenance Reserve (IMR)	(2,921,072)	20,314,257	14,983,553
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	51,844,921	98,096,150	148,528,097
7. Reserve adjustments on reinsurance ceded	(773,015,579)	(284,218,533)	405,098,034
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	348,793	347,499	445,408
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	85,113,982	77,464,491	102,854,450
9. Totals (Lines 1 to 8.3)	426,436,275	1,169,839,161	2,500,455,713
10. Death benefits	20,294	(65,105)	280,387
11. Matured endowments (excluding guaranteed annual pure endowments)	293,055	32,917	5,000
12. Annuity benefits	105,284,228	146,018,029	182,674,055
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	720,981,260	368,346,352	535,221,465
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	(32,502,165)	12,629,713	15,871,831
18. Payments on supplementary contracts with life contingencies	12,104,600	12,834,111	17,916,389
19. Increase in aggregate reserves for life and accident and health contracts	(859,054,983)	719,426,339	1,715,449,323
20. Totals (Lines 10 to 19)	(52,873,711)	1,259,222,356	2,467,418,450
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,460,658	1,461,639	1,885,038
22. Commissions and expense allowances on reinsurance assumed	16,369,468	111,421,473	169,406,657
23. General insurance expenses and fraternal expenses	13,781,960	20,008,343	25,661,713
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,453,120	2,282,776	2,018,412
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(445,532)	(441,389)	(525,470)
27. Aggregate write-ins for deductions	247,218,877	25,764,916	89,185,187
28. Totals (Lines 20 to 27)	227,964,840	1,419,720,114	2,755,049,988
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	198,471,435	(249,880,953)	(254,594,275)
30. Dividends to policyholders and refunds to members	15,603	18,856	24,551
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	198,455,831	(249,899,809)	(254,618,826)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	68,157,027	56,352,632	80,895,809
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	130,298,804	(306,252,441)	(335,514,634)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$	(2,797,934)	(25,710,547)	
transferred to the IMR)	(99,640,129)	318,607,916	315,217,637
35. Net income (Line 33 plus Line 34)	30,658,675	12,355,476	(20,296,997)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,298,385,358	1,604,518,076	1,604,518,076
37. Net income (Line 35)	30,658,675	12,355,476	(20,296,997)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	22,317,230	(870,976,390)	(222,556,840)
39. Change in net unrealized foreign exchange capital gain (loss)		(136,122,918)	(105,198,596)
40. Change in net deferred income tax		(62,163,152)	(19,508,467)
41. Change in nonadmitted assets		(74,307,514)	(42,657,487)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	9,307,615	336,104,650	291,752,567
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	722,517,588	898,079,998	1,404,888,944
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(114,888,446)	83,013,393	66,891,248
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(20,089,392)		
54. Net change in capital and surplus for the year (Lines 37 through 53)	(84,216,607)	834,403,093	693,867,283
55. Capital and surplus, as of statement date (Lines 36 + 54)	2,214,168,751	2,438,921,169	2,298,385,358
DETAILS OF WRITE-INS			
08.301. Funds withheld adjustment - assumed	83,113,816	77,428,257	102,789,605
08.302. Miscellaneous income	2,000,166	36,234	64,845
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	85,113,982	77,464,491	102,854,450
2701. Funds withheld adjustment - ceded	174,687,319	97,878,038	157,168,451
2702. Transfer to IMR - assumed	53,195,790	858,940	871,536
2703. Transfer to IMR - ceded	19,170,344	(57,149,991)	(51,247,936)
2798. Summary of remaining write-ins for Line 27 from overflow page	165,424	(15,822,071)	(17,606,863)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	247,218,877	25,764,916	89,185,187
5301. Correction of prior period error	(20,089,392)		
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(20,089,392)		

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	100,011,211	392,757,331	652,572,863
2. Net investment income	975,382,304	821,338,113	1,101,857,561
3. Miscellaneous income	51,229,035	95,602,048	145,347,571
4. Total (Lines 1 to 3)	1,126,622,550	1,309,697,491	1,899,777,995
5. Benefit and loss related payments	1,545,925,141	(147,269,791)	(161,625,458)
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(386,020)	(410,788)	(554,432)
7. Commissions, expenses paid and aggregate write-ins for deductions	29,862,877	139,252,113	202,270,529
8. Dividends paid to policyholders	15,603	18,856	26,571
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	89,579,289	48,577,400	134,619,141
10. Total (Lines 5 through 9)	1,664,996,891	40,167,789	174,736,351
11. Net cash from operations (Line 4 minus Line 10)	(538,374,341)	1,269,529,702	1,725,041,644
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,970,905,424	2,711,672,840	3,170,215,555
12.2 Stocks	2,803,040	52,220,732	83,087,553
12.3 Mortgage loans	401,386,460	922,822,027	1,169,170,380
12.4 Real estate			
12.5 Other invested assets	552,811,318	2,470,546,431	2,509,963,119
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,476,539)	3,106,155	4,022,622
12.7 Miscellaneous proceeds	33,531,725	104,819,748	70,903,903
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,958,961,427	6,265,187,932	7,007,363,132
13. Cost of investments acquired (long-term only):			
13.1 Bonds	519,002,242	3,141,467,510	4,763,489,226
13.2 Stocks	12,411,888	19,177,164	19,178,032
13.3 Mortgage loans	168,550,103	611,305,437	1,095,085,835
13.4 Real estate			
13.5 Other invested assets	96,339,172	1,376,911,509	1,362,029,833
13.6 Miscellaneous applications	48,453,921	134,928,733	68,368,741
13.7 Total investments acquired (Lines 13.1 to 13.6)	844,757,326	5,283,790,352	7,308,151,667
14. Net increase (or decrease) in contract loans and premium notes	37,680	82,773	276,949
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,114,166,421	981,314,807	(301,065,484)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(284,691,458)	(54,830,624)	(44,242,264)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(704,347,745)	(1,553,223,984)	(1,531,765,701)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(989,039,203)	(1,608,054,608)	(1,576,007,966)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	586,752,878	642,789,901	(152,031,805)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	639,252,819	791,284,624	791,284,624
19.2 End of period (Line 18 plus Line 19.1)	1,226,005,697	1,434,074,525	639,252,819

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

20.0001. Security exchanges and asset in kind trades – bond proceeds (investing)	117,906,707	793,798,923	1,047,544,880
20.0002. Security exchanges and asset in kind trades – bonds acquired (investing)	(117,906,707)	(793,798,923)	(1,047,544,880)
20.0003. Reinsurance activity settled in assets in kind (operating)	32,812,515	132,024,576	132,024,576
20.0004. Reinsurance activity settled in bonds (investing)	(32,812,515)	(132,024,576)	(132,024,576)
20.0005. Capital contribution of stock compensation expense (financing)	22,517,588	22,785,549	29,594,495
20.0006. Capital contribution of stock compensation expense (investing)	(20,175,701)	(18,348,310)	(23,853,573)
20.0007. Capital contribution of stock compensation expense (operating)	(2,341,887)	(4,437,239)	(5,740,922)
20.0008. Capital contribution – non-cash (financing)	700,000,000	450,294,449	1,275,294,449
20.0009. Capital contribution – non-cash (investing)	(700,000,000)	(450,294,449)	(1,275,294,449)
20.0010. Asset transfer mortgage to other invested assets – proceeds (investing)	1,897,307	696,183	1,002,937

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

20.0011. Asset transfer mortgage to other invested assets – acquired (investing)	(1,897,307)	(696,183)	(1,002,937)
20.0012. Reinsurance recapture – bond proceeds (investing)	35,672,476		
20.0013. Reinsurance recapture (operating)	(35,672,476)		
20.0014. Asset transfer bonds to other invested assets – proceeds (investing)	1,181,570		
20.0015. Asset transfer bonds to other invested assets – acquired (investing)	(1,181,570)		
20.0016. Interest capitalization (operating)	2,068,059		
20.0017. Interest capitalization (investing)	(2,068,059)		
20.0018. Capital contribution assets in kind transfer (operating)	529,709		
20.0019. Capital contribution assets in kind transfer – bonds proceeds (investing)	115,791,415		
20.0020. Capital contribution assets in kind transfer – stocks acquired (investing)	(116,321,125)		
20.0021. Asset transfer stocks to bonds – proceeds (investing)		21,527,835	21,527,835
20.0022. Asset transfer stocks to bonds – acquired (investing)		(21,527,835)	(21,527,835)
20.0023. Security exchanges and asset in kind trades – other invested asset proceeds (investing) .		84,730,324	84,730,324
20.0024. Security exchanges and asset in kind trades – other invested asset acquired (investing) .		(84,730,324)	(84,730,324)
20.0025. Asset transfer bonds to stocks – proceeds (investing)		141,165,696	141,165,696
20.0026. Asset transfer bonds to stocks – acquired (investing)		(141,165,696)	(141,165,696)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	129,797	150,633	194,297
2. Ordinary life insurance	48,234,833	53,394,739	70,242,759
3. Ordinary individual annuities	286,748	1,012,906	1,291,254
4. Credit life (group and individual)	74	95	126
5. Group life insurance	883,662	1,018,237	1,330,104
6. Group annuities			
7. A & H - group	1,935,013	2,390,519	3,095,111
8. A & H - credit (group and individual)			
9. A & H - other	4,291,461	4,633,787	6,123,667
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	55,761,588	62,600,916	82,277,319
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	55,761,588	62,600,916	82,277,319
14. Deposit-type contracts	300,000,000	20,000,000	20,000,000
15. Total (Lines 13 and 14)	355,761,588	82,600,916	102,277,319
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

Effective December 31, 2014, the Company received a permitted practice to use the standard scenario to determine the reserve on its variable annuity policies and thus did not calculate the stochastic scenario reserve as required under Actuarial Guideline 43. The Company does not believe this difference in valuation method has any impact on the calculated reserves. Therefore, the Company's net income and statutory surplus are not affected as a result of this permitted practice.

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

	SSAP #	F/S Page	F/S Line #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 30,658,675	\$ (20,296,997)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Standard scenario on variable annuities	51	3	1		
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 30,658,675</u>	<u>\$ (20,296,997)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,214,168,751	\$ 2,298,385,358
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
Standard scenario on variable annuities	51	3	1		
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,214,168,751</u>	<u>\$ 2,298,385,358</u>

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

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

C. Accounting Policy

- (1) Short-term investments - No Significant Changes
- (2) Bonds, other than loan-backed and structured securities, are stated at amortized cost or fair value based on their rating by the NAIC. Bonds held at amortized cost are amortized using the scientific interest method on a yield-to-worst basis.
- (3) Common stocks - No Significant Changes
- (4) Preferred stocks - No Significant Changes
- (5) Mortgage loans - No Significant Changes
- (6) Loan-backed and structured securities are stated at amortized cost or fair market value based on their rating by the NAIC. Changes to estimated cash flows on the securities are accounted for retrospectively for securities that are highly rated at the time of purchase and in which the security cannot be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. The prospective method is used for those securities where an other than temporary impairment has been taken, the security is not highly rated at the time of purchase, securities where receipt of all contractual principal cash flows is not expected, or those securities that can be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. Loan-backed and structured securities stated at amortized cost are amortized or accreted using the scientific interest method.
- (7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes
- (8) Investments in joint ventures, partnerships and limited liability entities - No Significant Changes
- (9) Call option derivative assets that hedge the growth in interest credited to the hedged policy as a direct result of changes in the related indices are recorded at fair value. Derivatives instruments used in hedging transactions that meet the criteria of a highly effective hedge, and are designated in a hedge accounting relationship, are valued and reported in a manner that is consistent with the hedged items. For foreign currency forward contracts classified as highly effective, an excluded component representing forward points on the currency contract is amortized into income over the life of the contract. All other derivatives are carried at fair value.
- (10) Investment income as a factor in the premium deficiency calculation - No Significant Changes
- (11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes
- (12) Changes in capitalization policy - No Significant Changes
- (13) Pharmaceutical rebate receivables - No Significant Changes

Notes to the Financial Statements

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

During the current year's financial statement preparation, the Company discovered an error in the tax reserves which resulted in a \$20.1 million understatement of current tax liability, a \$4.7 million understatement of admitted deferred tax asset and a \$42.5 million overstatement of the Company's investment in subsidiary in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the current tax expense correction was recorded directly to surplus. The net impact of the corrections decreased surplus by \$57.9 million, representing 2.6% of ending capital and surplus as of September 30, 2023 and 2.5% as of December 31, 2022.

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

3. Business Combinations and Goodwill - None

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - None

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

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

	(1)	(2)		(3)
	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 - (2a + 2b)
		(2a)	(2b)	
		Interest	Noninterest	
OTTI Recognized 1st Quarter				
a. Intent to sell	\$	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
c. Total 1st Quarter	\$	\$	\$	\$
OTTI Recognized 2nd Quarter				
d. Intent to sell	\$ 31,139,971	\$ 3,400,173	\$	\$ 27,739,799
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	\$ 31,139,971	\$ 3,400,173	\$	\$ 27,739,799
OTTI Recognized 3rd Quarter				
g. Intent to sell	\$	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	\$	\$	\$	\$
OTTI Recognized 4th Quarter				
j. Intent to sell	\$	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	\$	\$	\$	\$
m. Annual aggregate total		\$ 3,400,173	\$	

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
...00192JAD8...	\$ 787,426	\$ 724,586	\$ 62,840	\$ 724,586	\$ 724,586	03/31/2023

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..05952HAD1	1,527,205	1,515,483	11,722	1,515,483	1,443,097	03/31/2023
..1248MBAF2	1,302,020	1,293,833	8,187	1,293,833	1,126,451	03/31/2023
..12639MFA8	787,684	770,138	17,546	770,138	690,891	03/31/2023
..12641TAS5	4,942,702	4,877,728	64,974	4,877,728	4,362,775	03/31/2023
..12668BMV6	1,811,695	1,806,288	5,407	1,806,288	1,611,766	03/31/2023
..126694K31	382,655	375,987	6,668	375,987	329,131	03/31/2023
..17322JAB9	1,435,023	1,422,276	12,747	1,422,276	1,422,276	03/31/2023
..61748HQW4	3,682,887	3,633,621	49,266	3,633,621	3,476,612	03/31/2023
..61755GBF9	204,738	204,456	282	204,456	160,313	03/31/2023
..65540AAB3	6,064,783	6,063,264	1,519	6,063,264	5,649,396	03/31/2023
..74958TAB9	2,035,458	2,029,079	6,379	2,029,079	1,931,740	03/31/2023
..76114BAB4	1,994,733	1,985,557	9,176	1,985,557	1,747,470	03/31/2023
..863579JH2	929,351	894,753	34,598	894,753	873,333	03/31/2023
..00192JAD8	708,306	697,504	10,802	697,504	691,302	06/30/2023
..00442BAD3	657,660	622,211	35,449	622,211	589,796	06/30/2023
..00442BAE1	659,820	624,227	35,593	624,227	589,725	06/30/2023
..00442JAD6	462,499	435,244	27,255	435,244	363,328	06/30/2023
..058930AD0	2,650,177	2,627,720	22,457	2,627,720	2,388,287	06/30/2023
..12639MFA8	767,232	757,816	9,416	757,816	652,817	06/30/2023
..16162WPZ6	1,826,262	1,810,048	16,214	1,810,048	1,730,547	06/30/2023
..16165TAB9	520,682	432,812	87,870	432,812	432,812	06/30/2023
..41161PVK6	1,687,550	1,679,729	7,821	1,679,729	1,679,729	06/30/2023
..41161UAC6	2,542,381	2,525,541	16,840	2,525,541	532,780	06/30/2023
..46631JAA6	2,241,407	2,212,836	28,571	2,212,836	1,730,803	06/30/2023
..55027BAA6	1,493,680	1,474,328	19,352	1,474,328	1,302,284	06/30/2023
..59023MAD2	2,567,821	2,444,143	123,678	2,444,143	2,214,006	06/30/2023
..61748HQW4	3,448,757	3,446,016	2,741	3,446,016	3,300,345	06/30/2023
..61748HYQ8	8,724,921	8,694,811	30,110	8,694,811	8,252,435	06/30/2023
..61763GEQ2	16,144,852	16,131,140	13,712	16,131,140	14,734,817	06/30/2023
..863579RT7	98,513	97,725	788	97,725	97,138	06/30/2023
..87222PAB9	1,879,776	1,842,673	37,103	1,842,673	1,842,673	06/30/2023
..94983JAG7	1,774,729	1,722,869	51,860	1,722,869	792,242	06/30/2023
..94984NAA0	652,873	601,006	51,867	601,006	552,051	06/30/2023
..12641TAS5	4,759,157	4,613,408	145,749	4,613,408	4,250,321	09/30/2023
..12669GK67	614,525	556,492	58,033	556,492	422,772	09/30/2023
..38375BLM2	259,799	246,210	13,589	246,210	144,146	09/30/2023
..38375BTZ5	275,033	273,894	1,139	273,894	156,628	09/30/2023
..38375ULD0	239,948	238,738	1,210	238,738	146,674	09/30/2023
..38375ULQ1	534,564	529,340	5,224	529,340	406,367	09/30/2023
..38375UMZ0	490,843	452,252	38,591	452,252	276,278	09/30/2023
..38375UNX4	365,260	360,732	4,528	360,732	198,861	09/30/2023
..38375UPB0	509,905	464,169	45,736	464,169	324,322	09/30/2023
..38375UQJ2	436,349	428,782	7,567	428,782	265,759	09/30/2023
..38375UTQ3	457,087	451,718	5,369	451,718	294,808	09/30/2023
..38375UTU4	752,612	709,043	43,569	709,043	465,049	09/30/2023
..38375UWQ9	1,663,562	1,517,641	145,921	1,517,641	775,125	09/30/2023
..38375UXF2	356,498	318,242	38,256	318,242	178,715	09/30/2023
..38375UZL7	238,608	223,744	14,864	223,744	153,419	09/30/2023
..38376R2Y1	1,086,905	1,079,523	7,382	1,079,523	689,375	09/30/2023
..38376R3Q7	644,185	636,379	7,806	636,379	433,209	09/30/2023
..38376RAA4	1,819,877	1,737,813	82,064	1,737,813	913,043	09/30/2023
..38376RAP1	130,146	126,093	4,053	126,093	80,887	09/30/2023
..38376RAR7	818,593	782,000	36,593	782,000	403,444	09/30/2023
..38376RBL9	364,941	355,379	9,562	355,379	210,395	09/30/2023
..38376RBN5	631,898	580,664	51,234	580,664	373,368	09/30/2023
..38376RBZ8	263,975	261,837	2,138	261,837	171,746	09/30/2023
..38376RDA1	902,584	843,334	59,250	843,334	515,767	09/30/2023
..38376RDC7	699,729	692,566	7,163	692,566	603,186	09/30/2023

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..38376RDZ6	877,544	855,712	21,832	855,712	558,468	09/30/2023
..38376RHQ2	489,850	437,371	52,479	437,371	224,489	09/30/2023
..38376RK88	570,084	563,945	6,139	563,945	382,373	09/30/2023
..38376RLH7	579,846	575,787	4,059	575,787	382,745	09/30/2023
..38376RLS3	466,534	409,137	57,397	409,137	171,253	09/30/2023
..38376RNG7	425,261	419,098	6,163	419,098	274,469	09/30/2023
..38376RT55	306,534	301,525	5,009	301,525	198,007	09/30/2023
..38376RW36	252,002	249,090	2,912	249,090	150,322	09/30/2023
..38376XNE9	1,021,013	1,004,036	16,977	1,004,036	595,491	09/30/2023
..38380LVM2	480,974	467,958	13,016	467,958	323,062	09/30/2023
..61748HQW4	3,419,464	3,364,976	54,488	3,364,976	3,162,004	09/30/2023
..872227AE3	1,596,293	1,540,207	56,086	1,540,207	1,351,065	09/30/2023
Total .....	.....	.....	<u>\$ 2,053,957</u>	.....	.....	.....

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

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

- a. The aggregate amount of unrealized losses:

1. Less than 12 months..... \$ 68,311,258

2. 12 months or longer..... 846,141,360
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months..... \$ 1,317,517,976

2. 12 months or longer..... 6,618,252,555

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	Open - No maturity	\$	\$	\$	\$
2.	Overnight				
3.	2 days to 1 week				
4.	Over 1 week to 1 month				
5.	Over 1 month to 3 months				
6.	Over 3 months to 1 year				
7.	Over 1 year	728,383,200	728,383,200	728,383,200	
b.	Ending Balance				
1.	Open - No maturity	\$	\$	\$	\$
2.	Overnight				
3.	2 days to 1 week				
4.	Over 1 week to 1 month				
5.	Over 1 month to 3 months				
6.	Over 3 months to 1 year				
7.	Over 1 year	728,383,200	728,383,200	728,383,200	

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

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
1.	BACV	XXX	XXX	XXX	\$
2.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	\$
3.	Fair Value	\$ 720,616,452	\$ 720,616,452	\$ 759,367,495	\$
b.	Ending Balance				
1.	BACV	XXX	XXX	XXX	\$
2.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	\$
3.	Fair Value	\$ 720,616,452	\$ 682,869,378	\$ 759,367,495	\$

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a. Bonds - BACV	\$	\$ 438,466,354	\$ 525,980,830	\$ 1,472,565	\$	\$	\$	\$
b. Bonds - FV		335,570,205	422,693,946	1,103,343				
c. LB & SS - BACV								
d. LB & SS - FV								
e. Preferred stock - BACV								
f. Preferred stock - FV								
g. Common stock								
h. Mortgage loans - BACV								
i. Mortgage loans - FV								
j. Real estate - BACV								
k. Real estate - FV								
l. Derivatives - BACV								
m. Derivatives - FV								
n. Other invested assets - BACV								
o. Other invested assets - FV								
p. Total assets - BACV	\$	\$ 438,466,354	\$ 525,980,830	\$ 1,472,565	\$	\$	\$	\$
q. Total assets - FV	\$	\$ 335,570,205	\$ 422,693,946	\$ 1,103,343	\$	\$	\$	\$

Notes to the Financial Statements

5. Investments (Continued)

(7) Collateral received - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$... 728,383,200	\$... 728,383,200	\$... 728,383,200	\$.....
2. Securities (FV)				
b. Ending Balance				
1. Cash	\$... 728,383,200	\$... 728,383,200	\$... 728,383,200	\$.....
2. Securities (FV)				

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

Ending Balance	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Cash	\$... 728,383,200	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....
b. Bonds - FV								
c. LB & SS - FV								
d. Preferred stock - FV								
e. Common stock								
f. Mortgage loans - FV								
g. Real estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total collateral assets - FV (sum of a through i)	\$... 728,383,200	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....

(9) Allocation of aggregate collateral by remaining contractual maturity

	Fair Value
a. Overnight and continuous	\$.....
b. 30 Days or less	
c. 31 to 90 Days	
d. More than 90 days	728,383,200

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

	Amortized Cost	Fair Value
a. 30 Days or less	\$... 728,383,200	\$... 728,383,200
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years		
h. 2 to 3 Years		
i. More than 3 years		

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash (Collateral - All)	\$... 728,383,200	\$... 728,383,200	\$... 728,383,200	\$.....
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral - All)	\$... 728,383,200	\$... 728,383,200	\$... 728,383,200	\$.....
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	\$	\$	\$	\$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	25,940,247	29,532,470	29,532,470	
7. Over 1 year				
b. Ending Balance				
1. Open - No maturity	\$	\$	\$	\$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	22,532,470	29,532,470	28,146,755	
7. Over 1 year				

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 25,940,247	\$ 264,032,714	\$ 271,374,037	\$
b. Ending Balance	\$ 22,532,470	\$ 264,032,714	\$ 271,374,037	\$

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

Ending Balance	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a. Bonds - FV	\$	\$	\$	\$	\$	\$	\$	\$
b. LB & SS - FV			271,374,037					
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	\$	\$	\$ 271,374,037	\$	\$	\$	\$	\$

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 114,761,152	\$	\$ 29,532,470	\$
2. Securities (FV)		264,032,714		
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$ 114,761,152	\$	\$ 28,146,755	\$
2. Securities (FV)		264,032,714		
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

Notes to the Financial Statements

5. Investments (Continued)

(8) Allocation of aggregate collateral pledged by remaining contractual maturity

	Amortized Cost	Fair Value
a. Overnight and continuous	\$	\$
b. 30 Days or less .....	.....	.....
c. 31 to 90 Days .....	.....	.....
d. More than 90 days	28,146,755	28,146,755

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$	\$	\$ 29,532,470	\$
2. Securities (FV)	22,532,470	29,532,470	.....	.....
b. Ending Balance				
1. Cash	\$	\$	\$ 28,146,755	\$
2. Securities (FV)	22,532,470	29,532,470	.....	.....

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

- H. Repurchase Agreements Transactions Accounted for as a Sale - None
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None
- J. Real Estate - None
- K. Low-Income Housing Tax Credits (LIHTC) - None
- L. Restricted Assets - No Significant Changes
- M. Working Capital Finance Investments - None
- N. Offsetting and Netting of Assets and Liabilities - None
- O. 5GI Securities - No Significant Changes
- P. Short Sales - None
- Q. Prepayment Penalty and Acceleration Fees - No Significant Changes
- R. Reporting Entity's Share of Cash Pool by Asset type - None

6. Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

8. Derivative Instruments

- A. Derivatives under SSAP No. 86 - Derivatives
 - (1) Discussion - No Significant Changes
 - (2) Description of objectives - No Significant Changes
 - (3) Description of accounting policies - No Significant Changes
 - (4) Derivative contracts with financing premiums - No Significant Changes
 - (5) Net gain or loss recognized - No Significant Changes
 - (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - No Significant Changes
 - (7) Derivatives accounted for as cash flow hedges of a forecasted transaction - No Significant Changes
 - (8) Premium Cost for Derivative Contracts - None
- B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - None

9. Income Taxes

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

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

During 2023, the Company asserted a tax planning strategy to restructure certain reinsurance agreements from modified coinsurance to coinsurance funds withheld. This tax planning strategy allows the Company to admit deferred tax assets related to reserves that were previously nonadmitted.

- A. Components of the Net Deferred Tax Asset/(Liability) - No Significant Changes
- B. Regarding Deferred Tax Liabilities That Are Not Recognized - No Significant Changes

Notes to the Financial Statements

9. Income Taxes (Continued)

- C. Major Components of Current Income Taxes Incurred - No Significant Changes
- D. Among the More Significant Book to Tax Adjustments - No Significant Changes
- E. Operating Loss and Tax Credit Carryforwards - No Significant Changes
- F. Consolidated Federal Income Tax Return - No Significant Changes
- G. Federal or Foreign Income Tax Loss Contingencies - No Significant Changes
- H. Repatriation Transition Tax (RTT) - None
- I. Alternative Minimum Tax (AMT) Credit - None

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

- A. Some employees of Athene Employee Services LLC and Athene Annuity and Life Company (AAIA) participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of Athene Employee Services LLC and AAIA is allocated to the Company through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments*, the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling \$22.5 million for the nine months ended September 30, 2023 and \$29.6 million for the year ended December 31, 2022, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During March 2023, the Company received a \$200 million capital contribution from its parent, AARe, and the Company paid a \$200 million capital contribution to its wholly owned subsidiary, AAIA.

During August 2023, the Company received a \$200 million capital contribution from its parent, AARe, and paid a \$316.3 million capital contribution to its wholly owned subsidiary, AAIA. The amount of capital contribution received from its parent was accrued at June 30, 2023 as a \$200 million receivable from parent with a corresponding increase in gross paid-in and contributed surplus. The contribution to AAIA was accrued at June 30, 2023 as a \$315 million payable to subsidiary with a corresponding increase to investment in affiliated common stock. In accordance with SSAP No. 72 *Surplus and Quasi-Reorganizations*, capital contributions receivable that are satisfied with the receipt of cash or marketable securities prior to the filing of the financial statement shall be treated as a Type I subsequent event and considered an admitted asset based on evidence of collection and approval of the domiciliary commissioner.

During September 2023, the Company received a \$300 million capital contribution from its parent, AARe, and the Company paid a \$300 million capital contribution to its wholly owned subsidiary, AAIA.

- B. Detail of Related Party Transactions - No Significant Changes
- C. Transactions With Related Party Who Are Not Reported on Schedule Y - No Significant Changes
- D. Amounts Due To or From Related Parties - No Significant Changes
- E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes
- F. Guarantees or Contingencies - None
- G. Nature of Relationships that Could Affect Operations - No Significant Changes
- H. Amount Deducted for Investment in Upstream Company - None
- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes
- K. Foreign Subsidiary Value Using CARVM - No Significant Changes
- L. Downstream Holding Company Value Using Look-Through Method - No Significant Changes
- M. All SCA Investments - No Significant Changes
- N. Investment in Insurance SCAs - No Significant Changes
- O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

- A. Debt, Including Capital Notes - No Significant Changes
- B. FHLB (Federal Home Loan Bank) Agreements

- (1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under variable rate short-term federal fund arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. The Company did not have any outstanding borrowings as of September 30, 2023 or December 31, 2022.

The Company has issued funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of \$563 million as of September 30, 2023. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts*, accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	22,800,000	22,800,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 32,800,000	\$ 32,800,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 625,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	13,600,000	13,600,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 23,600,000	\$ 23,600,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 400,000,000		

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

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

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 754,558,382	\$ 894,445,758	\$ 570,000,000
2. Current year general account total collateral pledged	754,558,382	894,445,758	570,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	415,948,153	461,651,668	340,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 754,558,382	\$ 894,445,758	\$ 570,000,000
2. Current year general account maximum collateral pledged	754,558,382	894,445,758	570,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	463,016,110	485,138,422	390,000,000

Notes to the Financial Statements

11. Debt (Continued)

- (4) Borrowing from FHLB
- (a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	570,000,000	570,000,000		\$ 563,423,625
(c) Other				XXX
(d) Aggregate total (a+b+c)	\$ 570,000,000	\$ 570,000,000	\$	\$ 563,423,625
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	340,000,000	340,000,000		\$ 328,018,244
(c) Other				XXX
(d) Aggregate total (a+b+c)	\$ 340,000,000	\$ 340,000,000	\$	\$ 328,018,244

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

	(1)	(2)	(3)
	Total (2+3)	General Account	Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	570,000,000	570,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	\$ 570,000,000	\$ 570,000,000	\$

- (c) FHLB - Prepayment obligations

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

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

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

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments - No Significant Changes
- B. Assessments - No Significant Changes
- C. Gain Contingencies - None
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - None
- E. Joint and Several Liabilities - None
- F. All Other Contingencies

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

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

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

In April 2016, the DOL issued regulations expanding the definition of “investment advice” and broadening the circumstances under which distributors and manufacturers of insurance and annuity products could be considered “fiduciaries” and subject to certain standards in providing advice. These regulations were vacated effective June 2018. Thereafter, the DOL issued proposed regulatory action to address the vacated definition and to reinstate the pre-2016 regulatory definition of fiduciary advice on December 15, 2020. In the preamble to Prohibited Transaction Exemption (PTE) 2020-02, however, the DOL announced a new interpretation of parts of the regulation that broadens the circumstances under which producers, including insurance producers, could be considered fiduciaries under ERISA in connection with recommendations to “roll over” assets from a qualified retirement plan to an IRA or from an IRA to another IRA. For this purpose, “IRA” includes individual retirement annuities. This guidance reverses an earlier DOL interpretation suggesting that rollover advice by someone who was not already a fiduciary to a plan did not constitute investment advice giving rise to a fiduciary relationship. In connection with the broadened application of the fiduciary definition, the DOL’s PTE 2020-02 allows fiduciaries to receive compensation in connection with providing investment advice, including advice about rollovers, that would otherwise be prohibited as a result of their fiduciary relationship to the ERISA Plan, a participant in the ERISA Plan, or an IRA owner. On November 3, 2023, the Department of Labor published proposed amendments to the fiduciary rule and certain prohibited transaction exemptions, including PTE 84-24 and PTE 2020-02. The public comment period for the latest proposed rule ends on January 2, 2024. We are currently evaluating the proposed rule and working with the industry in preparing comments. Until there is more certainty as to the final version of the rule, we are unable to determine any potential business impact.

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

15. Leases - None

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

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Corporates	\$	\$ 1,602,094	\$	\$	\$ 1,602,094
	Bonds: RMBS		758,340	2,654,986		3,413,326
	Bonds: ABS		809,676			809,676
	Preferred stocks	62,515,143	186,193,797			248,708,940
	Common stocks		32,800,000			32,800,000
	Derivative assets: Currency Swaps		11,720,329			11,720,329
	Derivative assets: Interest Rate	165,293				165,293
	Derivative assets: Options		59,190,617			59,190,617
	Derivative assets: Futures	1,735,857				1,735,857
	Derivative assets: FX Forwards		142,219,710			142,219,710
	Separate account assets: Variable products		14,048,100			14,048,100
	Total assets at fair value/NAV	\$ 64,416,293	\$ 449,342,662	\$ 2,654,986	\$	\$ 516,413,941
b.	Liabilities at fair value					
	Derivative liabilities: Currency Swaps	\$	\$ 61,206,711	\$	\$	\$ 61,206,711
	Derivative liabilities: Options		810			810
	Derivative liabilities: FX Forwards		27,250,322			27,250,322
	Separate account liabilities: Variable products		14,048,100			14,048,100
	Total liabilities at fair value	\$	\$ 102,505,942	\$	\$	\$ 102,505,942

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

Description	Beginning balance as of 07/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2023
a. Assets										
Bonds: Corporates	\$ 512,400	\$	\$ (512,400)	\$	\$	\$	\$	\$	\$	–
Bonds: RMBS	2,740,356			11,340	(96,710)					2,654,986
Total assets	\$ 3,252,756	\$	\$ (512,400)	\$ 11,340	\$ (96,710)	\$	\$	\$	\$	\$ 2,654,986
b. Liabilities										
Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

The levels of the fair value hierarchy are as follows:

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

Level 2 inputs include the following:

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

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

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

- (5) See parts (1) through (4) above.
- B. Other Fair Value Disclosures - None
- C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	\$ 19,471,163,390	\$ 22,169,586,170	\$ 27,652,479	\$ 16,687,339,737	\$ 2,756,171,174	\$	\$
Assets - Preferred stocks	249,160,054	248,708,940	62,515,143	186,193,797	451,114	.....	.....
Assets - Common stock	32,800,000	32,800,000		32,800,000			
Assets - Mortgage loans - first liens.....	3,804,079,065	4,143,026,254			3,804,079,065		
Assets - Mortgage loans - other than first liens	226,742,501	263,049,707			226,742,501		
Assets - Cash, cash equivalents, and short-term investments.....	1,225,960,815	1,226,005,697	1,154,513,304	66,305,098	5,142,413		
Assets - Policy loans	2,296,041	2,296,041		2,296,041			
Assets - Derivative assets	283,185,121	282,165,206	(26,235,535)	309,420,656			
Assets - Derivative collateral assets.....	36,095,513	36,095,513	36,095,513				
Assets - Other invested assets	577,418,628	592,887,279		57,102,538	54,247,667	466,068,423	
Assets - Separate account: variable products	14,048,100	14,048,100		14,048,100			
Liabilities - Repurchase agreements.....	728,383,200	728,383,200		728,383,200			
Liabilities - Derivative liabilities	86,528,176	108,198,915		86,528,176			
Liabilities - Derivative and other collateral	233,970,000	233,970,000	233,970,000				
Liabilities - Deposit type contracts	137,507,134	123,995,771			137,507,134		

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

Deposit-type contracts – Deposit-type contracts are classified as Level 3 include single premium immediate annuities (SPIA), supplemental contracts, and group pension contracts. Fair value of SPIA, supplemental contracts, and group pension are calculated by discounting best estimate cash flows based on market interest rate assumptions.

- D. Not Practicable to Estimate Fair Value - None
- E. Nature and Risk of Investments Reported at NAV

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

As of September 30, 2023, the Company has \$334.3 million unfunded commitments to invest in these investment funds.

21. Other Items - No Significant Changes

22. Events Subsequent

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

23. Reinsurance

Effective July 1, 2023, Venerable Insurance and Annuity Company, an affiliate, recaptured \$564.1 million of payout annuity reserves assumed by the Company under two coinsurance agreements. In connection with this recapture, during the second quarter of 2023, the Company recognized a \$14.3 million loss on the sale of assets net of IMR. During the third quarter of 2023, the Company recognized a pretax gain of \$43.6 million upon the settlement of the recapture agreement.

- A. Ceded Reinsurance Report - No Significant Changes
- B. Uncollectible Reinsurance - None
- C. Commutation of Reinsurance Reflected in Income and Expenses - None
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - None
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - None
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - None
- H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

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

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

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

Notes to the Financial Statements

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

(5) ACA risk corridors receivable as of reporting date - Not Applicable

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

34. Premiums and Annuity Considerations Deferred and Uncollected - None

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes [] No []
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [X] No []
- 3.5

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

001858681
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2022
- 6.2

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

12/31/2017
- 6.3

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

05/24/2019
- 6.4

By what department or departments?
Delaware Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []
- 8.4

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

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity; (c) Compliance with applicable governmental laws, rules and regulations; (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and (e) Accountability for adherence to the code.

Yes [X] No []

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

9.31

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

FINANCIAL

10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []

10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [X] No []

11.2

If yes, give full and complete information relating thereto:
The Company has \$966 million of assets under repurchase agreements, \$894 million of assets pledged as collateral to the FHLB, and has granted security interest in \$659 million of assets to the holders of secured funding agreements issued by the Company.

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$

36,773,428

13.

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

\$

14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []

14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 2,990,751,557	\$ 3,365,078,230
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 2,067,299,907	\$ 1,981,544,438
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$ 296,860,747	\$ 294,882,383
14.26 All Other	\$ 1,002,480,978	\$ 451,043,273
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 6,357,393,189	\$ 6,092,548,325
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes [X] No [] N/A []

16.

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

16.1

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

\$

16.2

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

\$

16.3

Total payable for securities lending reported on the liability page.

\$

8.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
State Street Bank and Trust Company	801 Pennsylvania, Kansas City, MO 64105
Citibank, N.A.	388 Greenwich Street, New York, NY 10013
Deutsche Bank Trust Company Americas	1761 East St., Andrew Place, Santa Ana, CA 92705
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
143161	Apollo Insurance Solutions Group, LP	549300L3R6C4MA4YKN89	SEC	DS.....
143161	Apollo Capital Management, L.P.	5493007BCXEDR17QKB54	SEC	OS.....
151243	Apollo Global Real Estate Management, L.P.		SEC	OS.....
143161	ARM Manager LLC		SEC	OS.....
143161	Apollo Longevity LLC		SEC	OS.....
143161	Apollo Emerging Markets, LLC		SEC	OS.....
143161	Apollo Royalties Management, LLC		SEC	NO.....
147994	The Palisades Group, LLC		SEC	NO.....
165609				
	Apollo Management International LLP	2138006DHU9CTXV86Z88	Financial Conduct Authority (UK)	NO.....
	Apollo Credit Management International Limited	5493005VZTD6C6WTH981	Financial Conduct Authority (UK)	NO.....

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

- 18.2 If no, list exceptions:
.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1,829,233,115

1.13

Commercial Mortgages

\$

2,459,681,402

1.14

Total Mortgages in Good Standing

\$

4,288,914,517

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

35,722,156

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

28,219,518

1.33

Commercial Mortgages

\$

33,884,266

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

62,103,784

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

19,335,504

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

19,335,504

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

4,406,075,961

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1,568,178

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

1,568,178

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[X]

No

[]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[]

No

[]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.			1 Active Status (a)					
1.	Alabama	AL	L	401,682	184	40,159	442,026	
2.	Alaska	AK	L	54,248		4,943	59,191	
3.	Arizona	AZ	L	680,275	14,858	76,251	771,383	
4.	Arkansas	AR	L	257,026		32,071	289,096	
5.	California	CA	L	1,645,222	26,504	347,224	2,018,950	
6.	Colorado	CO	L	398,992		59,687	458,679	
7.	Connecticut	CT	L	202,879		66,768	269,647	
8.	Delaware	DE	L	91,957		14,677	106,634	
9.	District of Columbia	DC	L	36,098		5,049	41,146	
10.	Florida	FL	L	2,112,340	1,156	110,883	2,224,378	
11.	Georgia	GA	L	1,534,765	8,355	110,043	1,653,163	
12.	Hawaii	HI	L	49,381	183	6,979	56,543	
13.	Idaho	ID	L	141,762		21,621	163,383	
14.	Illinois	IL	L	1,099,593	3,494	95,012	1,198,100	
15.	Indiana	IN	L	709,912	266	80,906	791,085	
16.	Iowa	IA	L	317,263		32,010	349,273	300,000,000
17.	Kansas	KS	L	672,966	5,542	42,747	721,256	
18.	Kentucky	KY	L	1,282,192		131,989	1,414,181	
19.	Louisiana	LA	L	3,861,602	11,516	834,616	4,707,734	
20.	Maine	ME	L	71,627	675	36,987	109,289	
21.	Maryland	MD	L	532,262		71,221	603,483	
22.	Massachusetts	MA	L	290,218	10,450	69,753	370,420	
23.	Michigan	MI	L	1,041,139	3,182	88,280	1,132,600	
24.	Minnesota	MN	L	637,293	326	27,381	664,999	
25.	Mississippi	MS	L	308,247		34,644	342,891	
26.	Missouri	MO	L	988,781	3,168	67,534	1,059,484	
27.	Montana	MT	L	83,247		11,448	94,695	
28.	Nebraska	NE	L	211,447	573	22,806	234,826	
29.	Nevada	NV	L	210,364	114	24,319	234,796	
30.	New Hampshire	NH	L	84,861		21,597	106,458	
31.	New Jersey	NJ	L	603,443		91,205	694,647	
32.	New Mexico	NM	L	186,846	1,800	19,495	208,141	
33.	New York	NY	N	98,069		6,047	104,116	
34.	North Carolina	NC	L	6,803,847	44,274	791,407	7,639,528	
35.	North Dakota	ND	L	57,972		1,590	59,562	
36.	Ohio	OH	L	1,561,833	2,735	109,229	1,673,797	
37.	Oklahoma	OK	L	530,841	87,683	39,283	657,808	
38.	Oregon	OR	L	640,051	10,000	52,814	702,865	
39.	Pennsylvania	PA	L	1,084,434	10,900	187,524	1,282,858	
40.	Rhode Island	RI	L	57,064		17,350	74,414	
41.	South Carolina	SC	L	10,333,822	17,654	1,530,632	11,882,108	
42.	South Dakota	SD	L	67,782		1,499	69,280	
43.	Tennessee	TN	L	1,341,439	6,439	130,368	1,478,246	
44.	Texas	TX	L	2,529,048	4,650	276,447	2,810,145	
45.	Utah	UT	L	350,478		33,306	383,785	
46.	Vermont	VT	L	29,894		8,758	38,652	
47.	Virginia	VA	L	934,524	4,469	92,283	1,031,277	
48.	Washington	WA	L	369,451	2,899	80,182	452,531	
49.	West Virginia	WV	L	545,501	1,800	112,932	660,232	
50.	Wisconsin	WI	L	416,598	900	38,121	455,618	
51.	Wyoming	WY	L	77,097		6,369	83,466	
52.	American Samoa	AS	N	501			501	
53.	Guam	GU	N	60			60	
54.	Puerto Rico	PR	L	780		222	1,001	
55.	U.S. Virgin Islands	VI	N					
56.	Northern Mariana Islands	MP	N					
57.	Canada	CAN	N	13,322			13,322	
58.	Aggregate Other Aliens	OT	XXX	9,098		370	9,468	
59.	Subtotal	XXX		48,653,435	286,748	6,217,039	55,157,222	300,000,000
90.	Reporting entity contributions for employee benefits plans.....	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		275,081			275,081	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		697			697	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		869,674		48,508	918,182	
94.	Aggregate or other amounts not allocable by State.....	XXX						
95.	Totals (Direct Business).....	XXX		49,798,887	286,748	6,265,547	56,351,182	300,000,000
96.	Plus Reinsurance Assumed.....	XXX		1,537,357	1,739,537,853		1,741,075,210	(7,545,476)
97.	Totals (All Business).....	XXX		51,336,244	1,739,824,601	6,265,547	1,797,426,392	292,454,524
98.	Less Reinsurance Ceded.....	XXX		51,163,192	1,463,248,920	6,265,547	1,520,677,659	300,000,000
99.	Totals (All Business) less Reinsurance Ceded	XXX		173,053	276,575,681		276,748,733	(7,545,476)
DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien	XXX		9,098		370	9,468	
58002.	.....	XXX						
58003.	.....	XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		9,098		370	9,468	
9401.	.....	XXX						
9402.	.....	XXX						
9403.	.....	XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51

2. R - Registered - Non-domiciled RRGs.....

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

4. Q - Qualified - Qualified or accredited reinsurer.....

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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



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

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

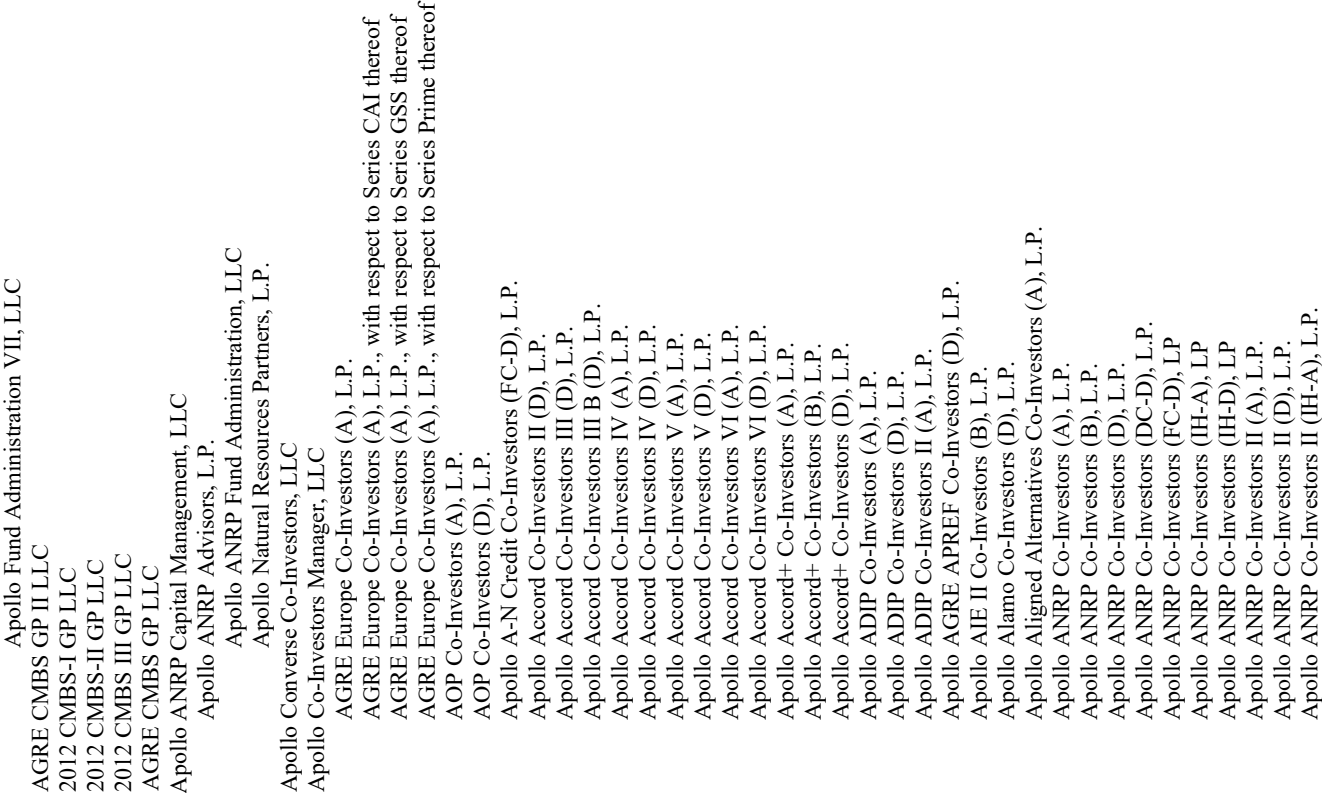
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

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

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PART 1 – ORGANIZATIONAL CHART

- Apollo Credit Strategies Co-Investors, LP
- Apollo Credit Strategies Co-Investors (D), L.P.
- Apollo Defined Return Co-Investors (A), L.P.
- Apollo Delphi Co-Investors (D), L.P.
- Apollo EPF Co-Investors II (A), L.P.
- Apollo EPF Co-Investors II (D), L.P.
- Apollo EPF Co-Investors II (Euro), L.P.
- Apollo EPF Co-Investors III (A), L.P.
- Apollo EPF Co-Investors III (D), L.P.
- Apollo EPF Co-Investors IV (D), L.P.
- Apollo Excelsior Co-Investors (D), L.P.
- Apollo Franklin Co-Investors (DC-D), L.P.
- Apollo HSF I Co-Invest, L.P.
- Apollo HVF Co-Investors (A), L.P.
- Apollo HVF Co-Investors (D), L.P.
- Apollo HVF Co-Investors (DC-D), L.P.
- Apollo HVF Co-Investors II (A), L.P.
- Apollo HVF Co-Investors II (D), L.P.
- Apollo Impact Mission Co-Investors (A), L.P.
- Apollo Impact Mission Co-Investors (D), L.P.
- Apollo Infra Equity Co-Investors (A), L.P.
- Apollo Infra Equity Co-Investors (D), L.P.
- Apollo Infra Equity Co-Investors (IH-D), L.P.
- Apollo Infrastructure Opportunities II Co-Investors (A), L.P.
- Apollo Infrastructure Opportunities II Co-Investors (D), L.P.
- Apollo Infrastructure Opportunities III Co-Investors (A), L.P.
- Apollo Kings Alley Credit Co-Investors (D), L.P.
- Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
- Apollo Navigator Co-Investors I (A), L.P.
- Apollo Navigator Co-Investors I (D), L.P.
- Apollo Navigator Co-Investors I (DC-D), L.P.
- Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
- Apollo Revolver Co-Investors (A), L.P.
- Apollo Revolver Co-Investors (D), L.P.
- Apollo Revolver Co-Investors II (A), L.P.
- Apollo Royalties Co-Investors I (D), L.P.
- Apollo RRH Co-Investors (A), L.P.
- Apollo Senior Loan Fund Co-Investors (D), L.P.
- Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.
- Apollo SOMA Co-Investors, LLC
- Apollo SPAC Co-Investors I (A), L.P.
- Apollo SPAC Co-Investors I (D), L.P.
- Apollo Special Situations Co-Investors (A), L.P.
- Apollo Special Situations Co-Investors (D), L.P.
- Apollo Special Situations Co-Investors (IH-A), L.P.
- Apollo Special Situations Co-Investors (IH-D), L.P.
- Apollo SPN Co-Investors (D), L.P.
- Apollo SPN Co-Investors (DC-D), L.P.

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PART 1 – ORGANIZATIONAL CHART

- Apollo SPN Co-Investors (FC-D), L.P.
- Apollo Structured Credit Recovery Co-Investors IV (A) LP
- Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
- Apollo Total Return Co-Investors (A) LP
- Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
- Apollo Tower Credit Co-Investors (DE FC-D), L.P.
- Apollo Union Street Co-Investors (D), L.P.
- Apollo Union Street SPV Co-Investors (D), L.P.
- Apollo USREF Co-Investors II (A), L.P.
- Apollo USREF Co-Investors III (A), L.P.
- Apollo USREF Co-Investors III (D), L.P.
- Apollo USREF III Royce Co-Investors (A), L.P.
- Apollo Venerable Co-Investors (A), L.P.
- FCI Co-Investors II (A), L.P.
- FCI Co-Investors III (A), L.P.
- FCI Co-Investors IV (A), L.P.
- FCI Co-Investors IV (D), L.P.
- VA Capital Management CIV GP, LLC
 - VA Capital Management Co-Investors, L.P.
- APH Holdings, L.P.
 - ACC Advisors A/B, LLC
 - Apollo U.S. Real Estate Advisors GP III, LLC
 - Apollo U.S. Real Estate Advisors III, L.P.
 - Apollo U.S. Real Estate Partners III (Offshore), L.P.
 - Apollo U.S. Real Estate Partners III (TE), L.P.
 - Apollo U.S. Real Estate Fund III, L.P.
 - Apollo U.S. Real Estate Fund III Acquisitions, LLC
 - Apollo Cardinal Advisors, L.P.
 - Apollo Cardinal Coinvest Fund, L.P.
 - Apollo 100 West Putnam Advisors GP, LLC
 - Apollo Capital Management X, LLC
 - Apollo Advisors X, L.P.
 - Apollo Co-Investors X (B), L.P.
 - Apollo Co-Investors X (C), L.P.
 - Apollo Investment Fund (DE-I) X, L.P.
 - Apollo Investment Fund X, L.P.
 - Apollo Overseas Partners (Delaware) X, L.P.
 - Apollo Overseas Partners (Delaware 892) X, L.P.
 - Apollo Overseas Partners (I) X, L.P.
 - Apollo Overseas Partners X, L.P.
 - Apollo Investment Fund (ESC) X, L.P.
 - Apollo Advisors X (EH-GP), LLC
 - Apollo ADIP Capital Management II, LLC
 - Apollo ADIP Advisors II, L.P.
 - Apollo/Athene Dedicated Investment Program II, L.P.
 - Apollo Clean Transition Equity Partners II Capital Management, LLC
 - Apollo Clean Transition Equity Partners II Advisors, L.P.
 - Apollo Clean Transition Equity Partners II, L.P.

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

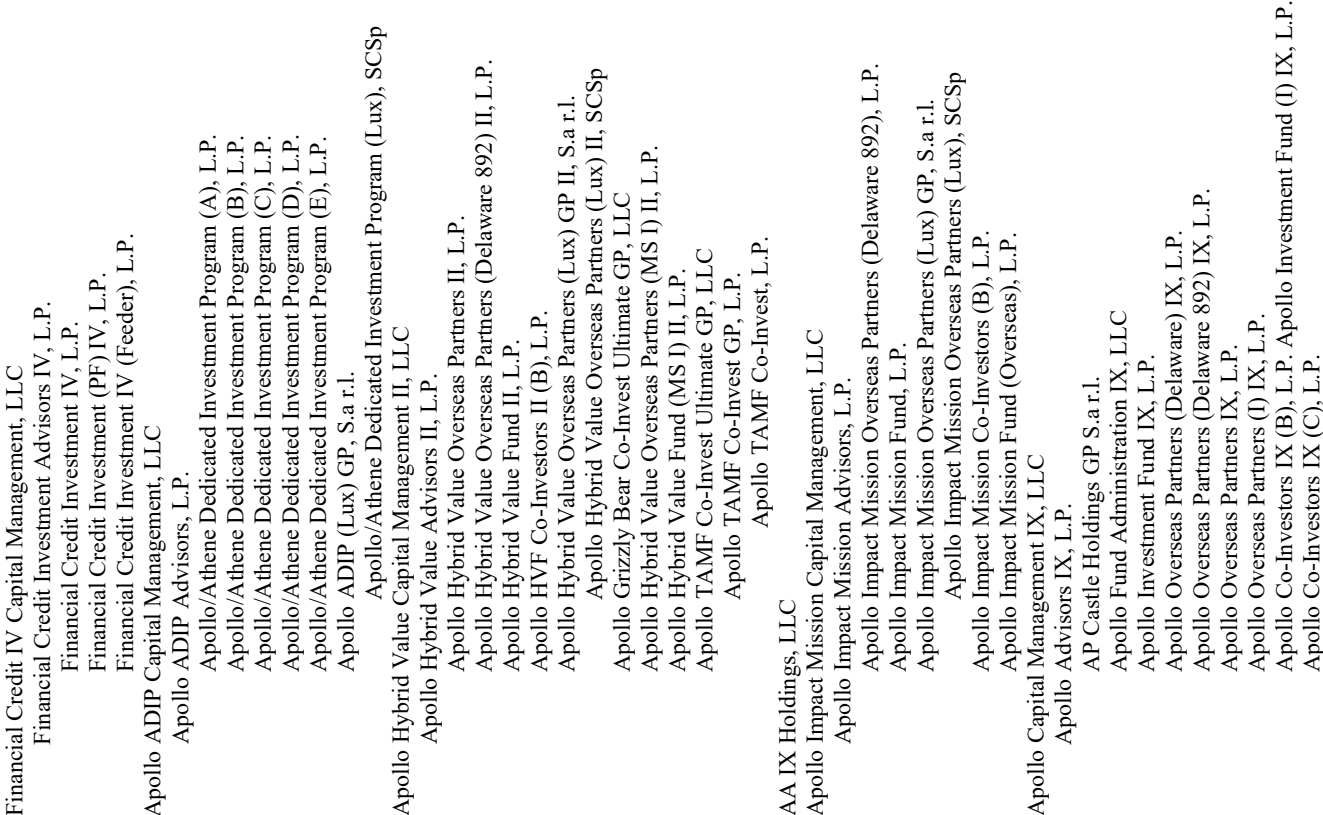
PART 1 – ORGANIZATIONAL CHART



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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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- Meadowview Physician Practice, LLC
- Meadowview Regional Medical Center, LLC
 - Meadowview Regional Medical Center Pain Management, LLC
- PineLake Physician Practice, LLC
- PineLake Regional Hospital, LLC
- R. Kendall Brown Practice, LLC
- Silechnik Practice, LLC
- Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
 - LCMC PET, LLC
 - Somerset Surgery Partner, LLC
 - Lake Cumberland Surgery Center, LP
 - Lake Cumberland Cardiology Associates, LLC
 - Lake Cumberland Physician Practices, LLC
 - LCMC MRI, LLC
 - Lake Cumberland Regional Hospital, LLC
 - Lake Cumberland Regional Physician Hospital Organization, LLC
- LifePoint RC, Inc.
- Logan Medical, LLC
- Meadowview Rights, LLC
- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
- NWMC-Winfield Hospitalist Physicians, LLC
- NWMC-Winfield Physician Practices, LLC
- Piedmont Partner, LLC
- Portage Holding Company, LLC
 - PH Copper Country Apothecaries, LLC
 - Portage Hospital, LLC
 - Portage Calumet MOB, LLC
 - Portage JV, LLC
 - Ontonagon Community Health Center, Inc.
 - Upper Peninsula Health Plan, LLC
 - Upper Peninsula Managed Care, LLC
- Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
 - Providence Group Practices, LLC
 - Providence Group Practices II, LLC
 - Providence Hospital, LLC
 - PERS Legacy, LLC
 - Providence Imaging Center, LLC
 - Providence Professional Services, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- Riverview Medical Center, LLC

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PART 1 – ORGANIZATIONAL CHART

- Riverview Physician Practices, LLC
- Rockdale Clinically Integrated Medical Care Organization, LLC
- Rockdale Hospital, LLC
- Rockdale Physician Practices, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC
- Springhill Medical Center, LLC
- Sumner Partner, LLC
 - Sumner Ambulatory Surgery Center, LLC
- Sumner Physician Practices, LLC
- Sumner Real Estate Holdings, LLC
- Sumner Regional Medical Center, LLC
 - SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Trousdale Medical Center, LLC
- Trousdale Physician Practices, LLC
- Ville Platte Medical Center, LLC
 - Wythe County Community Hospital, LLC
 - Wythe County Physician Practices, LLC
- LifePoint NMTc, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Postras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC
- LifePoint Acquisition Corp.
 - LifePoint VA Holdings, Inc.
 - Clinch Professional Physician Services, LLC
 - Clinch Valley Medical Center, Inc.
 - Clinch Valley Physicians Associates, LLC
 - Clinch Valley Pulmonology, LLC
 - Clinch Valley Urology, LLC
 - Orthopedics of Southwest Virginia, LLC
 - LifePoint WV Holdings, Inc.
 - Raleigh General Hospital, LLC
 - West Virginia Management Services Organization, Inc.
- Lima HoldCo, LLC
 - Capella Health Holdings, LLC
 - Capella Holdings, LLC
 - Capella Healthcare, LLC
 - Capella DISCO, LLC
 - Kershaw Health Holdings, LLC
 - Kershaw Clinics, LLC
 - Kershaw Hospital, LLC

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

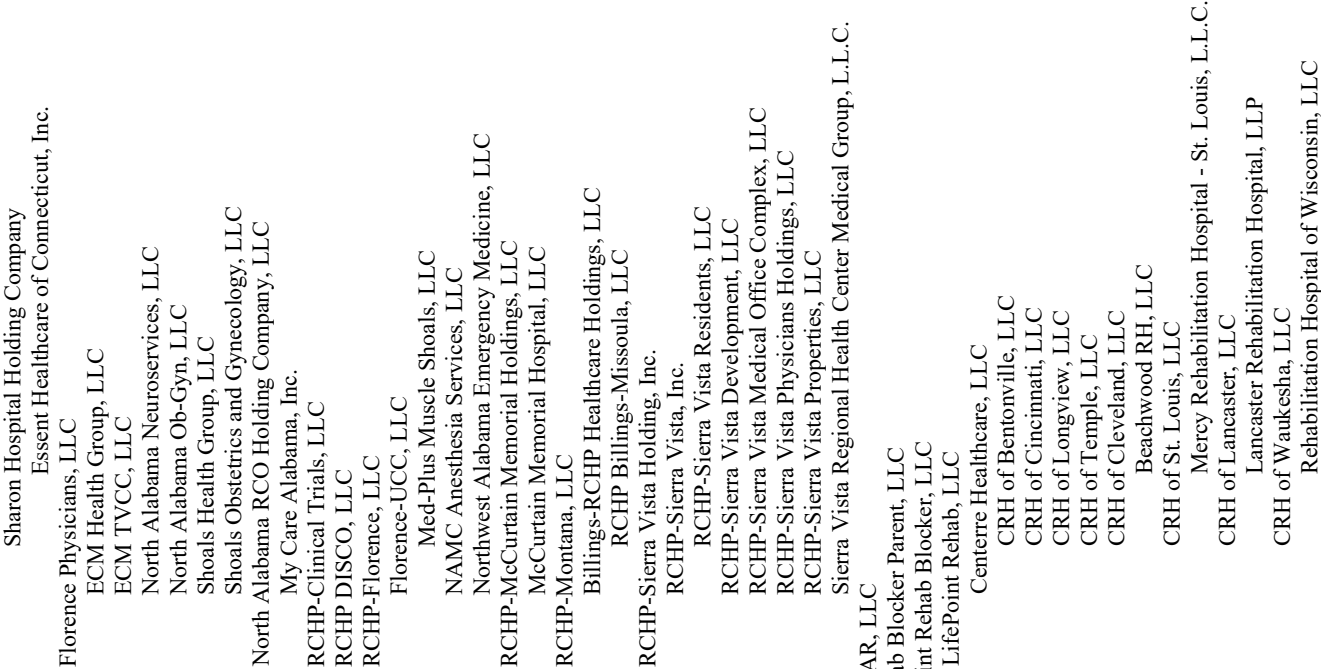
STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

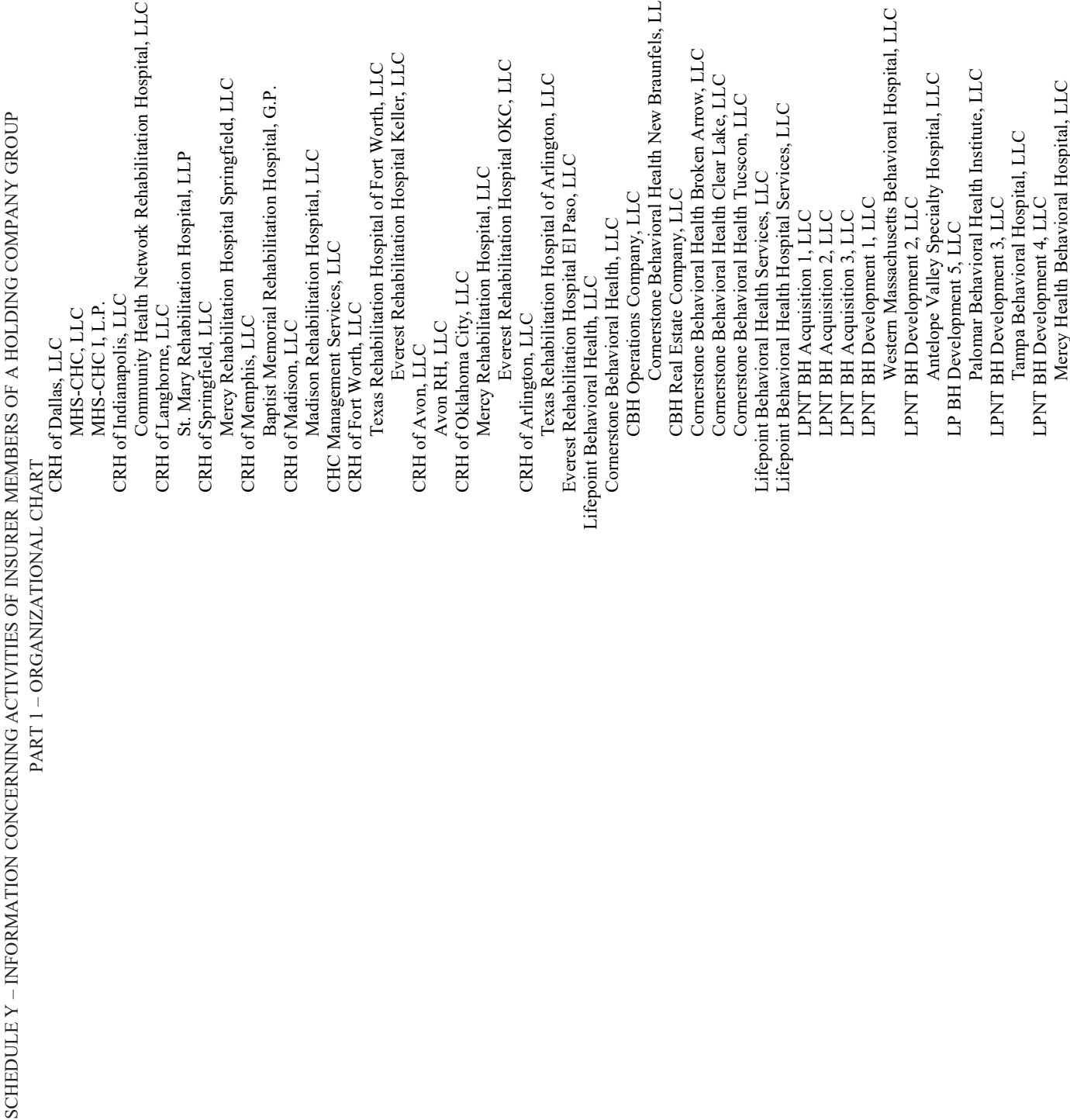


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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company



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PART 1 – ORGANIZATIONAL CHART

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

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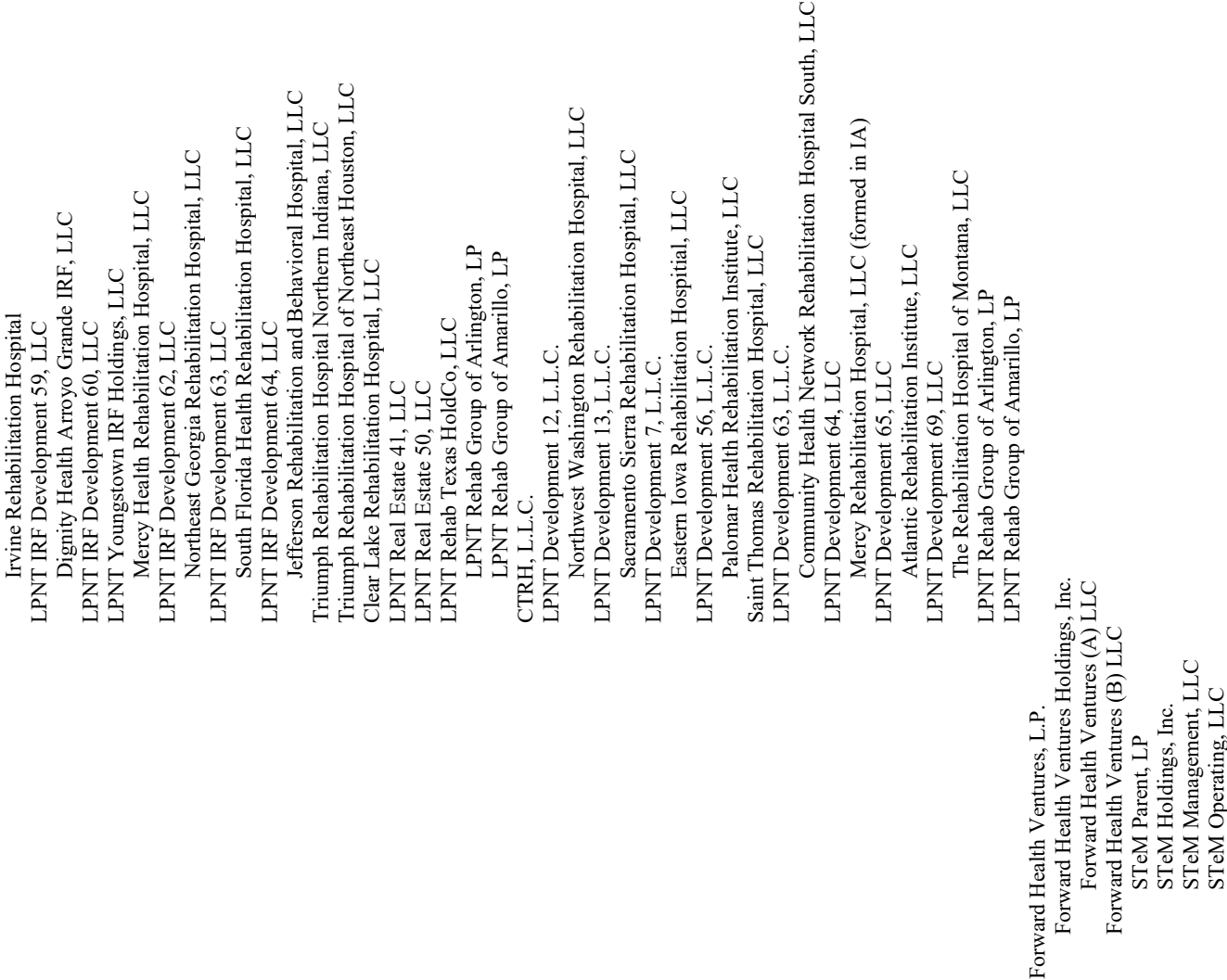
PART 1 – ORGANIZATIONAL CHART

- LPNT Rehab Development 5, LLC
- Lifepoint Rehabilitation, LLC
- Lifepoint Rehabilitation of Texas, LLC
- Lifepoint Rehabilitation of California, LLC
- LifePoint Knight Contract Services, LLC
- LifePoint Rehab Physician Services, LLC
- LP IRF Development 65, LLC
 - Baptist Memorial Rehabilitation Hospital - Madison, LLC
- LPNT Buckeye Propco, LLC
- LPNT IRF Development 61, LLC
- LPNT IRF Development 70, LLC
 - PeaceHealth RiverBend, LLC
- LPNT IRF Development 71, LLC
- Centra Rehabilitation Hospital, LLC
- LPNT IRF Development 74, LLC
 - North Florida Rehabilitation Hospital, LLC
- LPNT IRF Development 75, LLC
- LPNT IRF Development 76, LLC
- LPNT Healthcare Services, LLC
- LPNT Systems, LLC
- AccessPoint, LLC
- LPNT IRF Development 14, LLC
 - Anderson Rehabilitation Institute, LLC
- LPNT IRF Development 21, LLC
- LPNT IRF Development 22, LLC
- LPNT IRF Development 23, LLC
- LPNT IRF Development 26, LLC
 - Knoxville Rehabilitation Hospital, LLC
- LPNT IRF Development 42, LLC
 - Mercy Rehabilitation Hospital, LLC (formed in AR)
- LPNT IRF Development 44, LLC
 - Rhode Island Rehabilitation Hospital, LLC
- LPNT IRF Development 45, LLC
- LPNT IRF Development 50, LLC
 - Tampa Rehabilitation Hospital, LLC
- LPNT IRF Development 51, LLC
 - Baptist Health Rehabilitation Hospital, LLC
- LPNT IRF Development 52, LLC
 - El Camino Health Rehabilitation Institute, LLC
- LPNT IRF Development 53, LLC
 - Community Health Network Rehabilitation Hospital West, LLC
- LPNT IRF Development 54, LLC
 - Rehabilitation Hospital of Louisville East, LLC
- LPNT IRF Development 55, LLC
 - Wake County Rehabilitation Hospital, LLC
- LPNT IRF Development 56, LLC
- LPNT IRF Development 57, LLC
- LPNT IRF Development 58, LLC

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PART 1 – ORGANIZATIONAL CHART

Forward Health Ventures Investments GP, LLC

Realpoint Properties, LLC

Realpoint Properties Intermediate Holdings, LLC

1029 Medical Center Circle MOB, LLC

1041 Morganton Boulevard SW MOB, LLC

1111 Medical Center Circle MOB, LLC

112 Tradepark Drive MOB, LLC

1140 Lexington Road MOB, LLC

1150 Lexington Road MOB, LLC

1152 Lexington Road MOB, LLC

137 South Main Street MOB, LLC

150 West 100 North MOB, LLC

1520 East Hammer Lane MOB, LLC

155 Hospital Road MOB, LLC

1717 Harper Road MOB, LLC

175 North 100 West MOB, LLC

183 Hospital Road MOB, LLC

186 Medical Park Loop MOB, LLC

1995 Errecart Boulevard MOB, LLC

201 South Main Street MOB, LLC

225 Big Station Camp Boulevard MOB, LLC

225 Hospital Drive MOB-A, LLC

225 Hospital Drive MOB-B, LLC

253 Veterans Drive MOB, LLC

2850 Lewis Lane MOB, LLC

2870 Lewis Lane MOB, LLC

319 Hospital Drive MOB, LLC

350 Hospital Way MOB, LLC

360 Hospital Drive LTC, LLC

419 Holiday Court MOB, LLC

45 Tower Circle MOB, LLC

5300 South Highway 95 MOB, LLC

550 Hospital Drive MOB, LLC

6719 Gov. G. C. Peery Highway MOB, LLC

6735 Suffield Lane LTC, LLC

711 Cook Drive MOB, LLC

8 Linville Drive MOB, LLC

850 West Baraga Avenue MOB, LLC

901 Kenton Station Drive MOB, LLC

991 Medical Park Drive MOB, LLC

One Clinic Drive MOB, LLC

Apollo Principal Holdings V GP, LLC

Apollo Principal Holdings V, L.P.

APO (FC), LLC

Apollo Principal Holdings VII GP, Ltd.

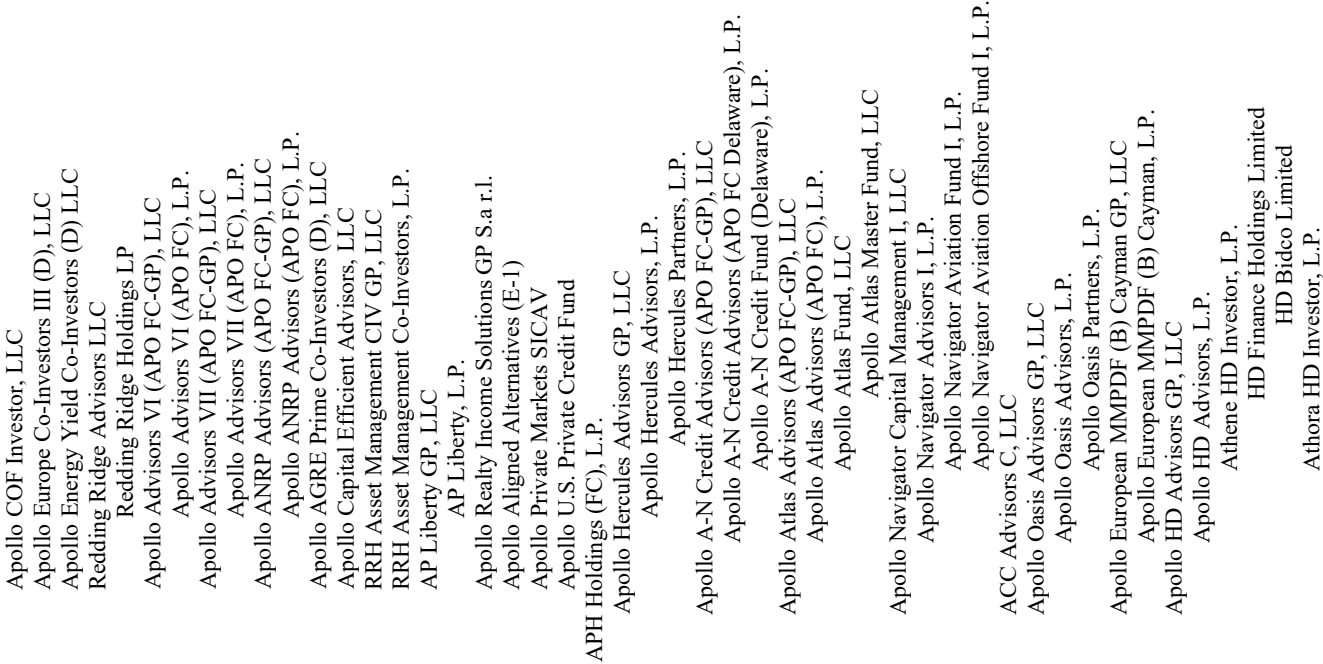
Apollo Principal Holdings VII, L.P.

Apollo European Credit Co-Investors, LLC

Apollo European Strategic Co-Investors, LLC

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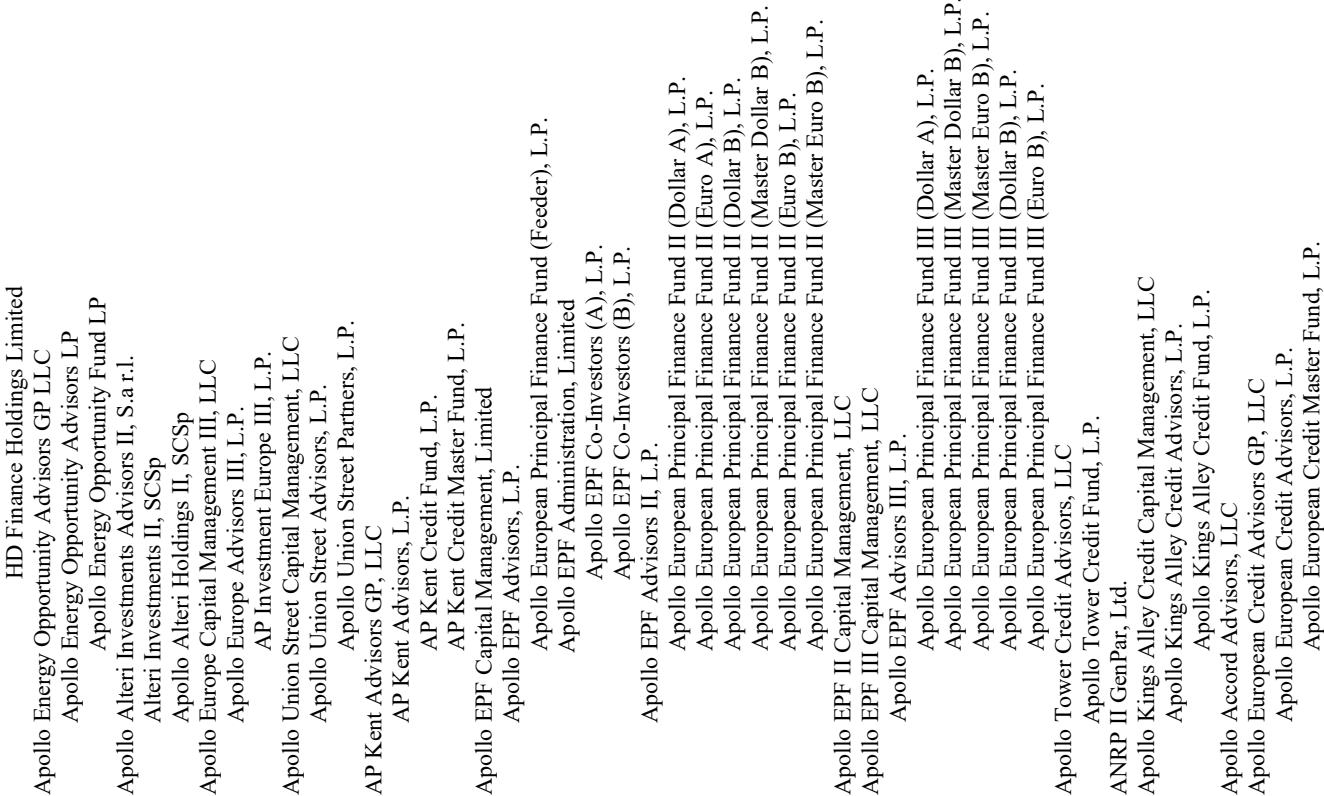
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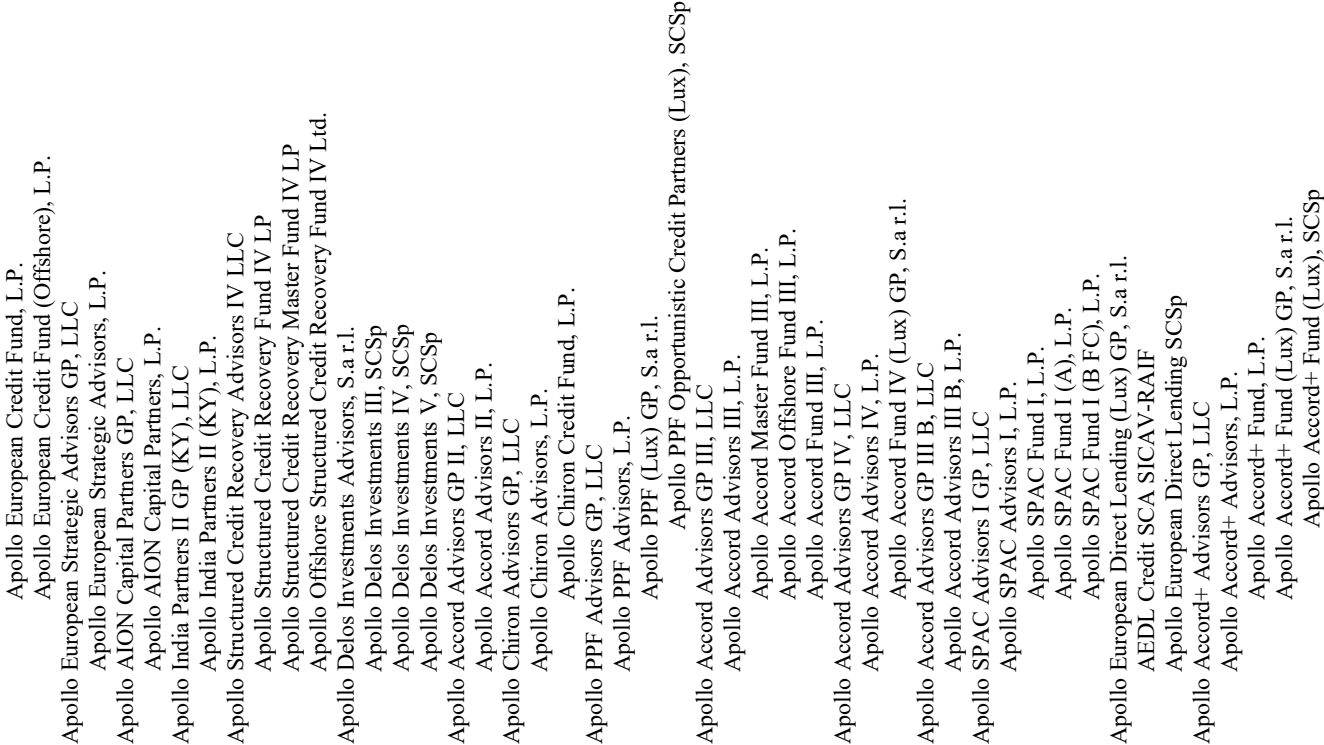
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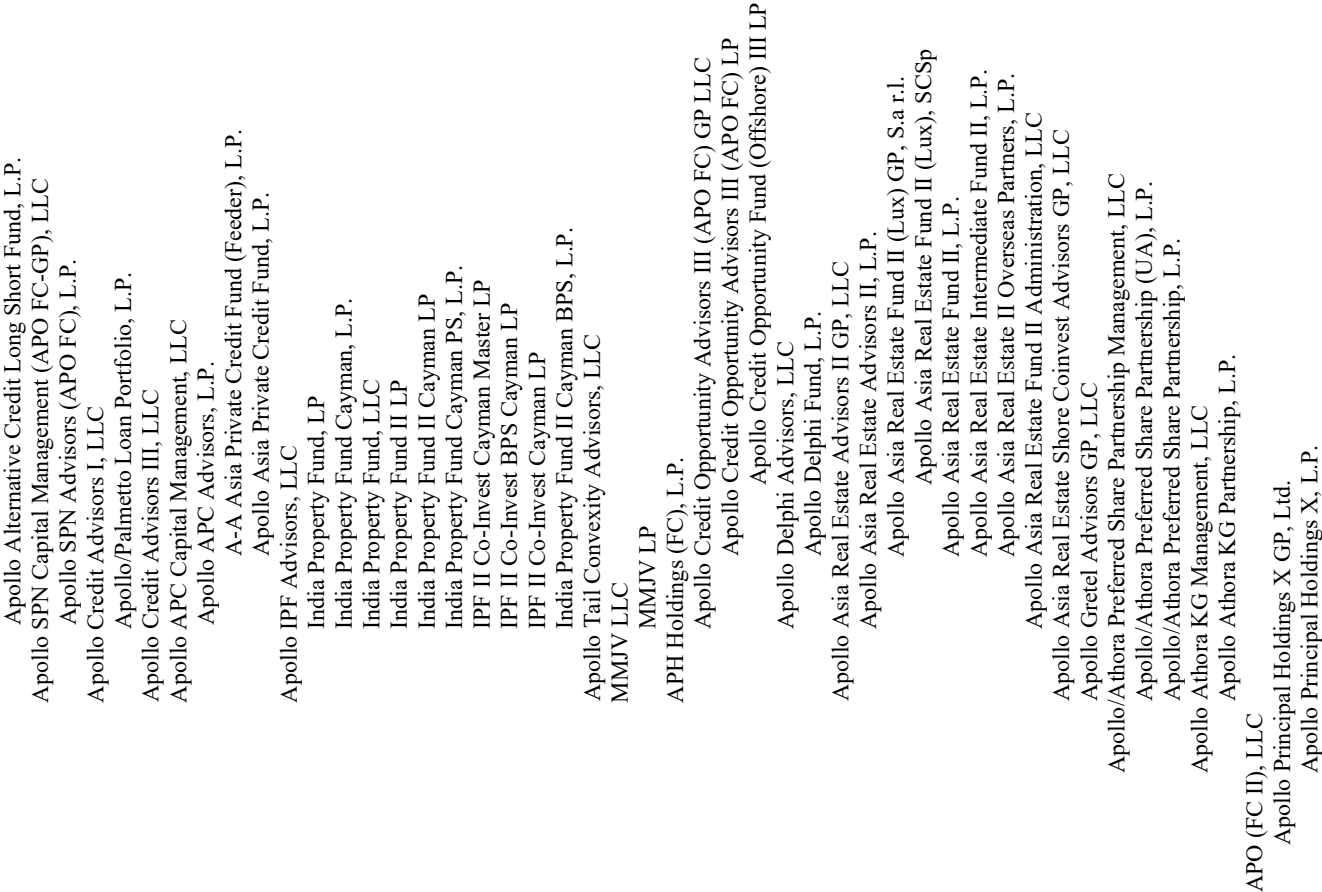
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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

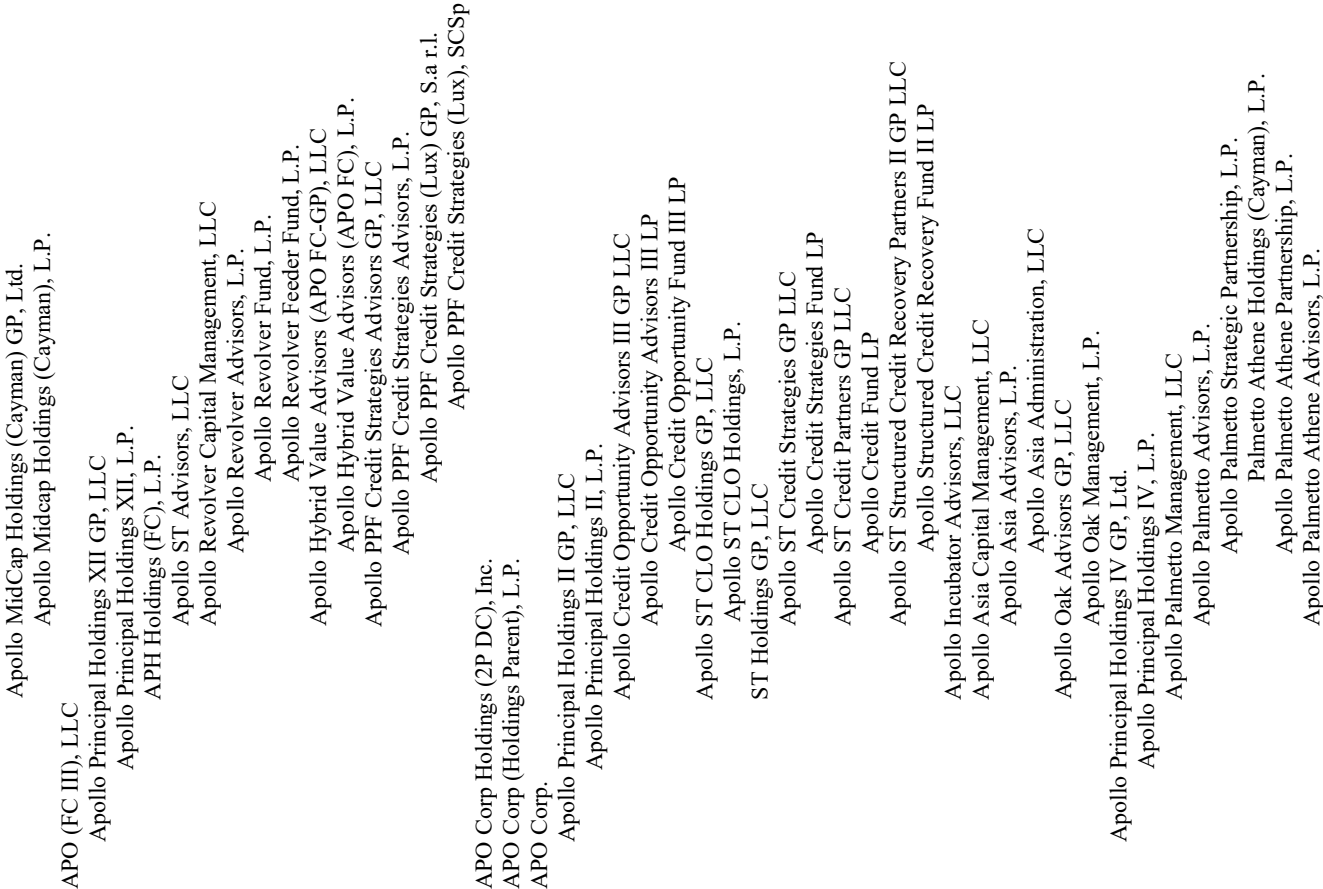
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PART 1 – ORGANIZATIONAL CHART

Apollo Thunder Co-Investors (D), LLC	
AES Co-Investors II, LLC	
Apollo Special Situations Advisors (APO DC-GP), LLC	
Apollo Special Situations Advisors (APO DC), L.P.	
Apollo Asia Real Estate Advisors (APO DC-GP), LLC	
Apollo Asia Real Estate Advisors (APO DC), L.P.	
Apollo AION Capital Partners (APO DC-GP), LLC	
Apollo AION Capital Partners (APO DC), L.P.	
AP Calliope (GP), LLC	
AP Calliope GP, L.P.	
Apollo Calliope Fund, L.P.	
APH Holdings (DC), L.P.	
Apollo/Cavenham EMA Capital Management II, LLC	
Apollo/Cavenham EMA Advisors II, L.P.	
Apollo/Cavenham European Managed Account II, L.P.	
Apollo Multi-Credit Fund GP (Lux) S.a r.l.	
Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	
Apollo Emerging Markets Debt Advisors GP LLC	
Apollo Emerging Markets Debt Advisors LP	
Apollo Total Return Advisors GP LLC	
Apollo Total Return Advisors L.P.	
Apollo Total Return (Onshore), L.P.	
Apollo Total Return Fund (Exempt) LP	
Apollo Total Return Master Fund LP	
Apollo Total Return Enhanced Advisors GP LLC	
Apollo Total Return Enhanced Advisors LP	
Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	
Apollo Tactical Value SPN Advisors (APO DC), L.P.	
Apollo Tactical Value SPN Investments, L.P.	
Apollo Moultrie Capital Management, LLC	
Apollo Moultrie Credit Fund Advisors, L.P.	
Apollo Moultrie Credit Fund, L.P.	
Apollo Europe Capital Management, Ltd.	
Apollo Europe Advisors, L.P.	
Apollo SK Strategic Advisors, LLC	
Apollo SK Strategic Advisors, L.P.	
Apollo Zeus Strategic Advisors, LLC	
Apollo SK Strategic Investments, L.P.	
Apollo Zeus Strategic Advisors, L.P.	
Apollo Zeus Strategic Advisors, L.P.	
Apollo Zeus Strategic Advisors, L.P.	
Apollo Zeus Strategic Investments, L.P.	
AES Advisors II GP, LLC	
AES Advisors II, L.P.	
AESI II, L.P.	
Apollo Thunder Advisors GP, Ltd.	
Apollo Thunder Advisors, L.P.	
Apollo Thunder Partners, L.P.	
Apollo EPF II Capital Management (APO DC-GP), LLC	
Apollo EPF Advisors II (APO DC), L.P.	

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

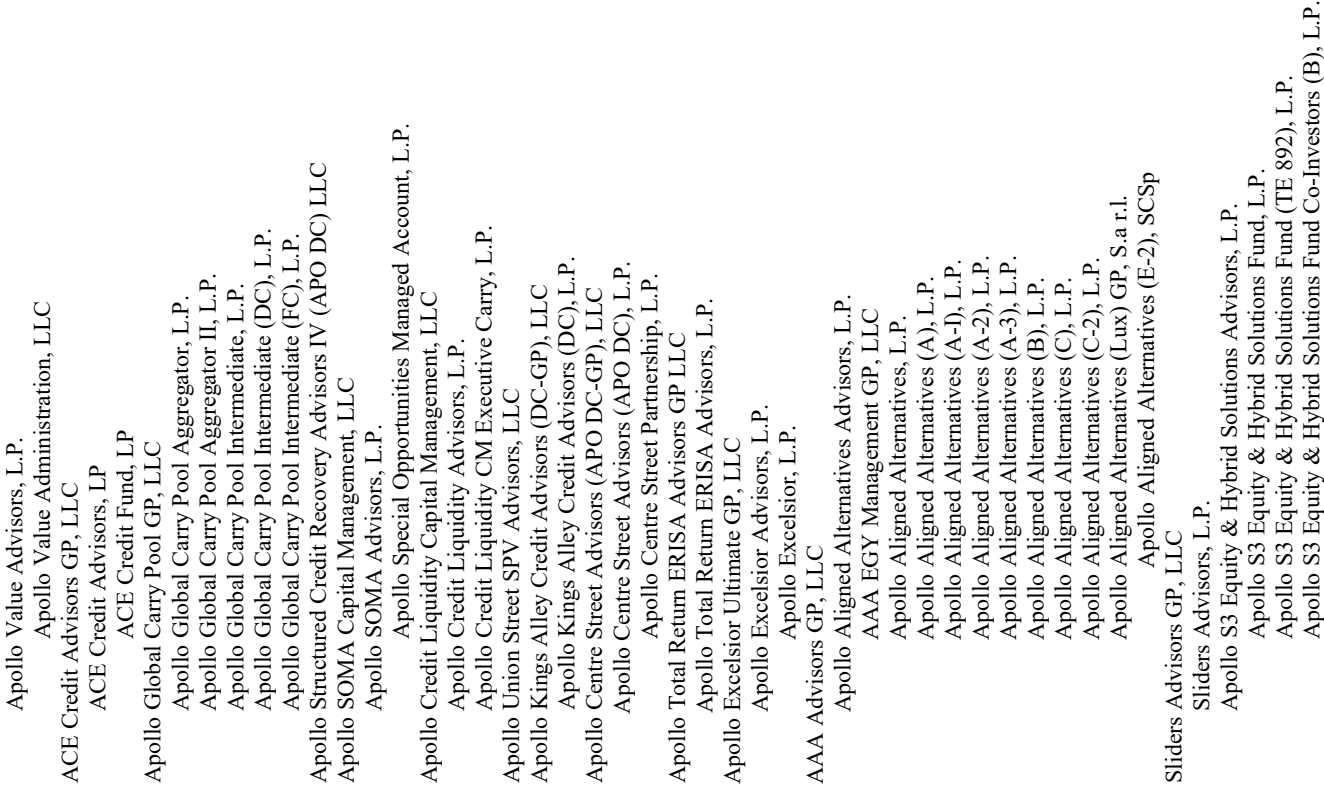
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
 - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
 - AP Picard Pref Holdings, L.P.
 - AIOF II Njord Debt Aggregator, L.P.
 - Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
 - AIOF II Thor Co-Invest GP, LLC
 - AIOF II Thor Co-Invest Feeder (DC), L.P.
 - AIOF II Thor Aggregator, L.P.
 - Apollo Structured Credit Recovery Advisors III LLC
 - Apollo COF I Capital Management, LLC
 - Apollo Credit Opportunity Advisors I, L.P.
 - Apollo Credit Opportunity CM Executive Carry I, L.P.
 - Apollo COF II Capital Management, LLC
 - Apollo Credit Opportunity Advisors II, L.P.
 - Apollo Credit Opportunity CM Executive Carry II, L.P.
 - Apollo EPF IV Capital Management, LLC
 - Apollo EPF Advisors IV, L.P.
 - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
 - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
 - Apollo European Principal Finance Fund IV (Dollar A), L.P.
 - Apollo European Principal Finance Fund IV (Euro B1), L.P.
 - Apollo European Principal Finance Fund IV (Dollar B), L.P.
 - Apollo EPF IV (Lux) GP, S.a r.l.
 - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
 - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
 - Apollo Core Infrastructure Advisors GP, LLC
 - Apollo Core Infrastructure Advisors, L.P.
 - Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
 - Apollo StarMoon CEPF Co-Invest, L.P.
 - Apollo Core Infrastructure Aggregator, LLC
 - Apollo Structured Credit Recovery Advisors III (APO DC) LLC
 - Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
 - Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
 - Apollo Lincoln Fixed Income Fund, L.P.
 - Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC
 - Apollo Lincoln Private Credit Advisors (APO DC), L.P.
 - Apollo Lincoln Private Credit Fund, L.P.
 - Apollo Energy Opportunity Advisors (APO DC) GP LLC
 - Apollo Energy Opportunity Advisors (APO DC) LP
 - Apollo Franklin Advisors (APO DC-GP), LLC
 - Apollo Franklin Advisors (APO DC), L.P.
 - Apollo Franklin Partnership, L.P.
 - Apollo Tower Credit Advisors (DC-GP), LLC
 - Apollo Tower Credit Advisors (DC), L.P.
 - Apollo SVF Capital Management, LLC
 - Apollo SVF Advisors, L.P.
 - Apollo SVF Administration, LLC
 - Apollo Value Capital Management, LLC

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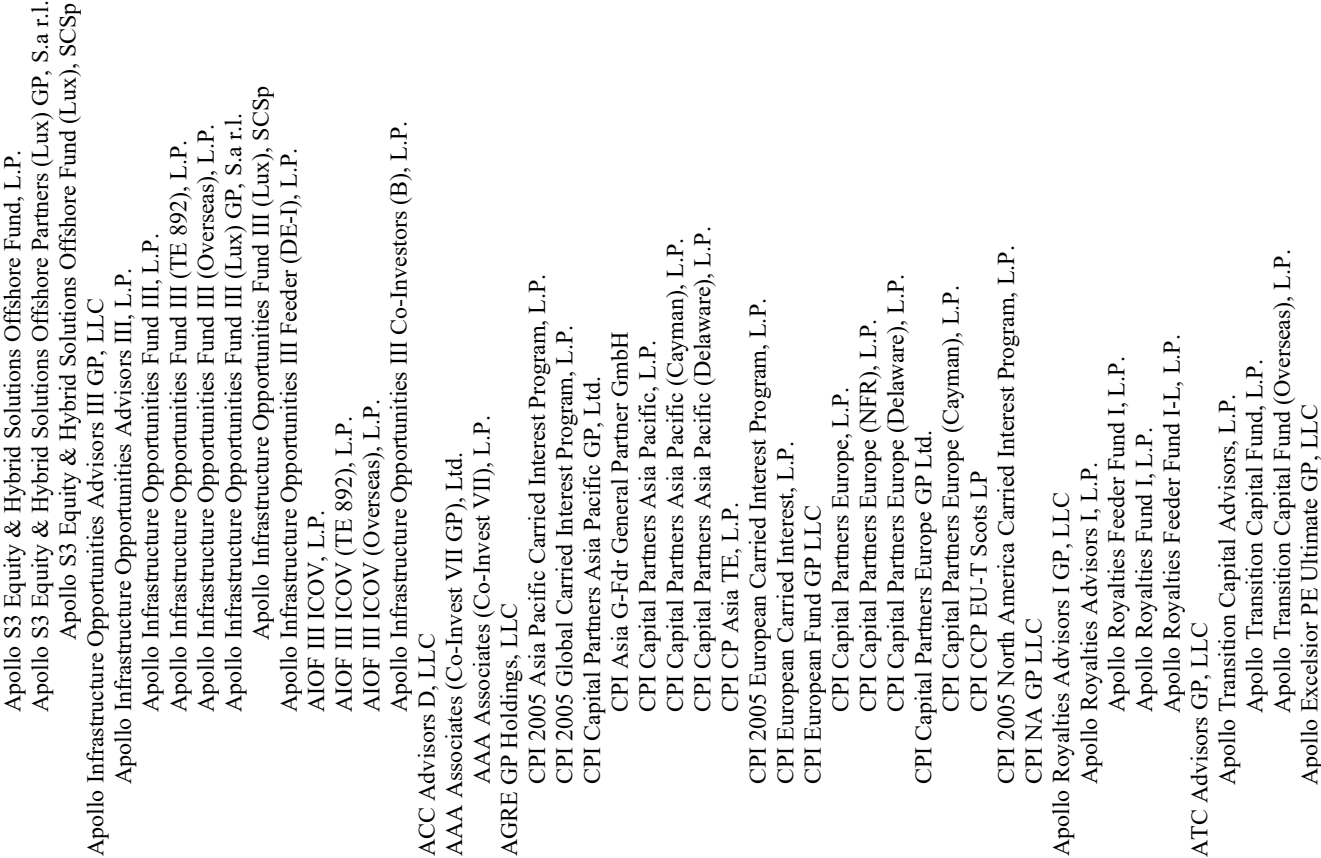
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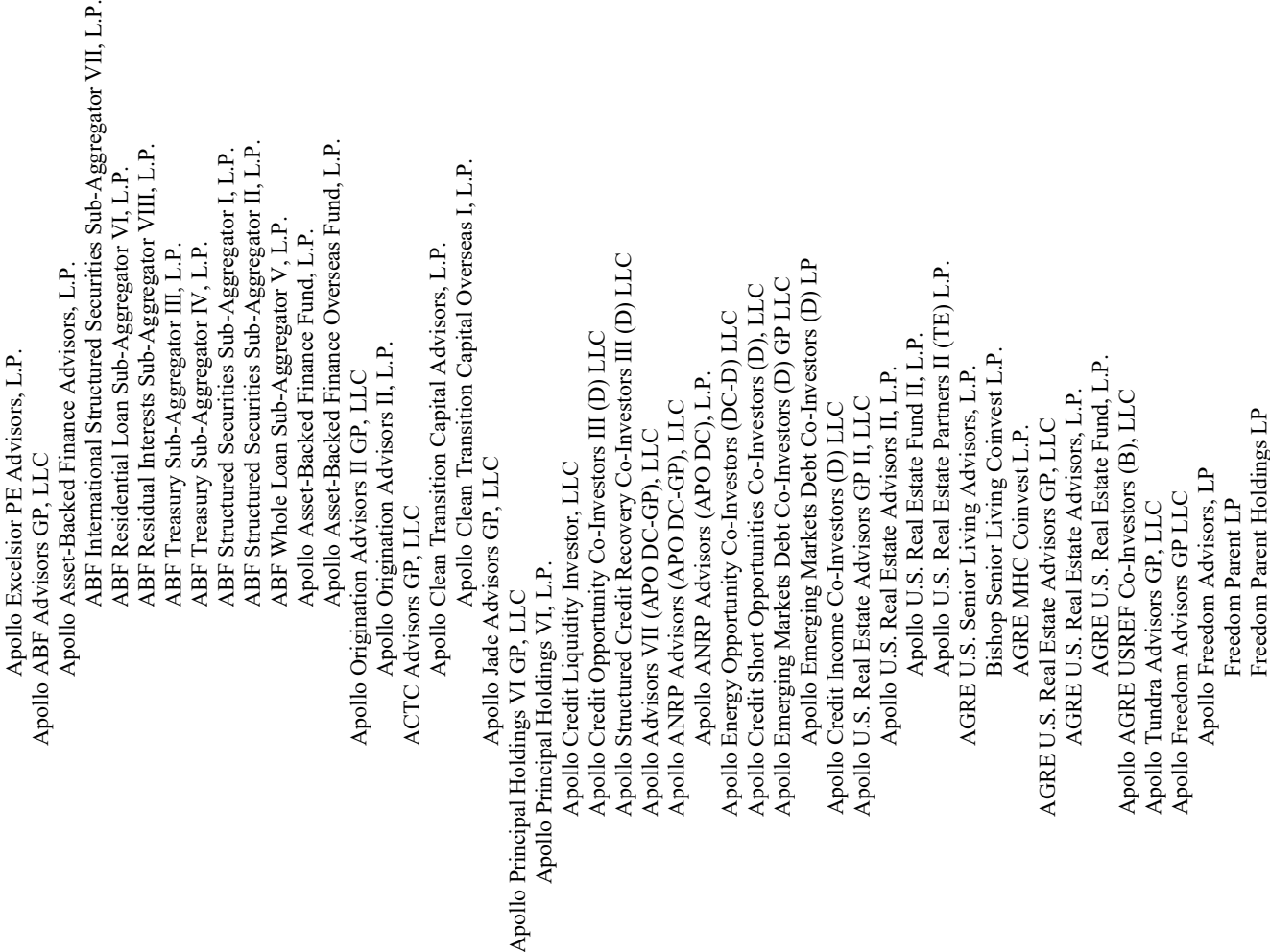
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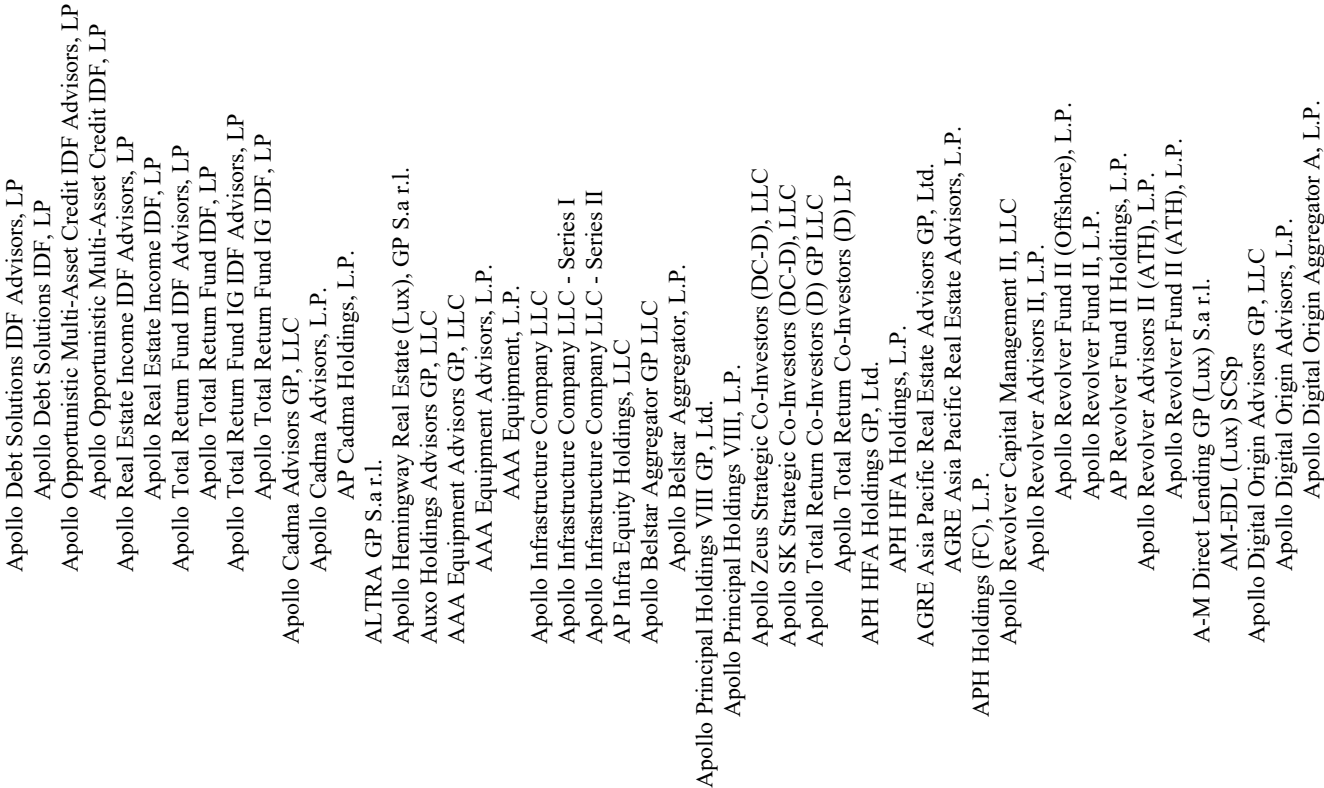
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Apollo Pencil Advisors GP, LLC	
Apollo VP Advisors GP, LLC	
Apollo VP Advisors, L.P.	
Apollo Eliant GP Advisors LLC	
Eliant Invest GP LP	
Eliant Invest Holding LP	
ARIS Special Limited Partner, LLC	
Apollo Petros Advisors GP, LLC	
Apollo Petros Advisors, L.P.	
Athene Petros Investor, L.P.	
AA MMF 1 HOLDCO GP LLC	
AA MMF 1 HOLDCO LP	
AA WH HoldCo GP, LLC	
AA WH HoldCo, L.P.	
Apollo Otter Advisors GP, LLC	
Apollo Otter Advisors, L.P.	
AA Otter Investor Holdings, L.P.	
AA Otter Investor, L.P.	
AA Otter AssetCo Investor, L.P.	
AA Otter AssetCo Investor Holdings, L.P.	
Apollo Concrete Advisors GP, LLC	
Apollo Concrete Advisors, L.P.	
AA Concrete Investor, L.P.	
AAA Aviation Advisors GP, LLC	
AAA Aviation Advisors, L.P.	
AAA Aviation GP, LLC	
AAA Aviation Holdings, L.P.	
A-A Funding Holdco GP, LLC	
A-A Funding Holdco, L.P.	
APH Funding 1, LLC	
APH Funding 2, LLC	
APH Funding 3, LLC	
Apollo Diversified Opportunities Advisors GP, LLC	
Apollo Diversified Opportunities Advisors, L.P.	
A-A Diversified Opportunities Fund (Y), L.P.	
A-A Diversified Opportunities Fund (Z), L.P.	
Apollo Cadma Advisors GP, LLC	
Apollo Cadma Advisors, L.P.	
AP Cadma Holdings, L.P.	
Mortgage Aggregator Series Trust Administrator, L.P. - Series A	
Mortgage Aggregator Series Trust Administrator, L.P. - Series B	
Mortgage Aggregator Series Trust Administrator, L.P. - Series C	
Mortgage Aggregator Series Trust Administrator, L.P. - Series D	
Apollo IDF Advisors GP LLC	
Apollo Aligned Alternatives IDF Advisors, LP	
Apollo Aligned Alternatives IDF, LP	
Apollo Credit Strategies IDF Advisors, LP	
Apollo Credit Strategies IDF, LP	

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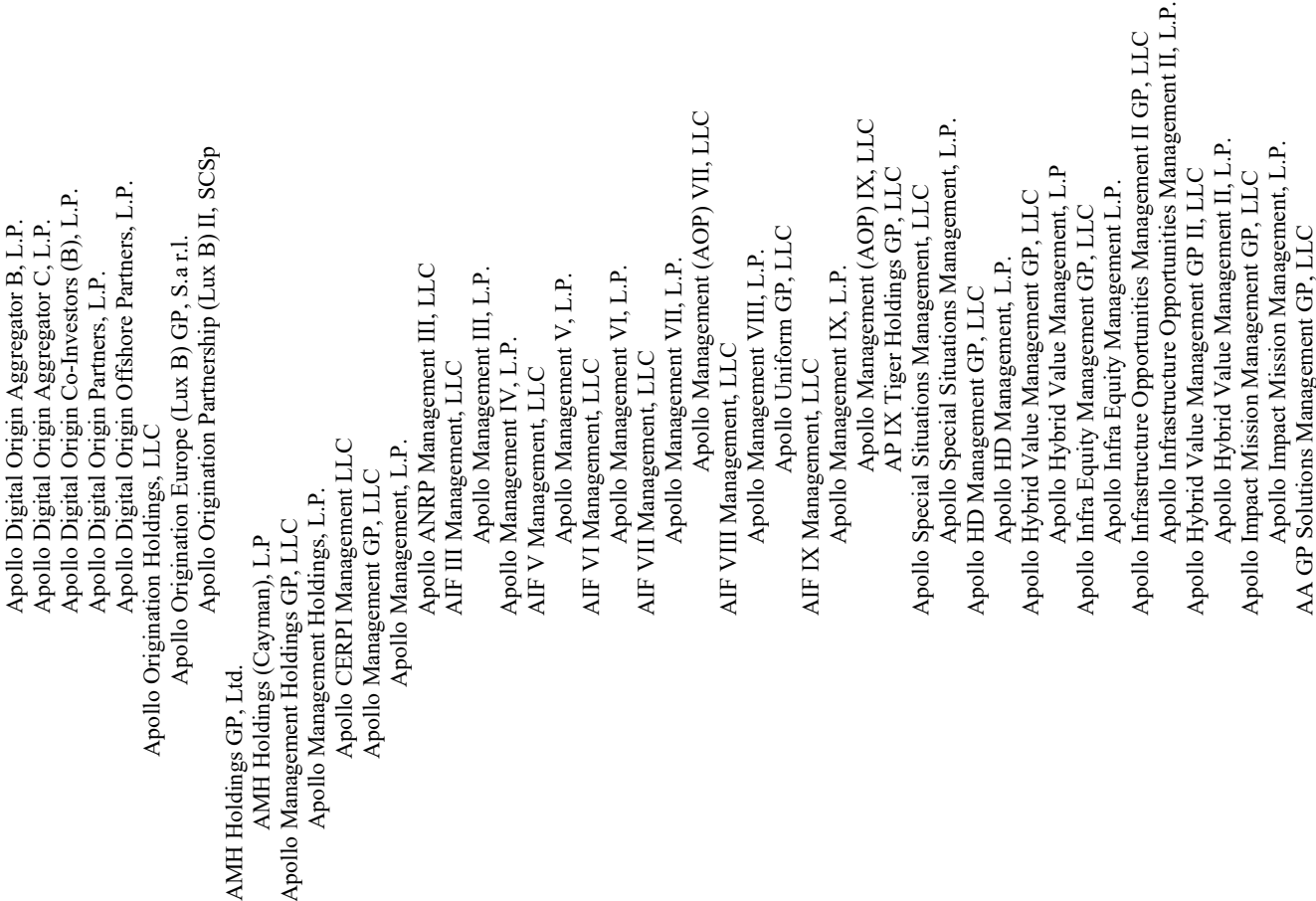
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- Apollo Thunder Management, LLC
- Apollo A-N Credit Management, LLC
- Apollo Emerging Markets Fixed Income Strategies Management, LLC
- Apollo Lincoln Private Credit Management, LLC
- Apollo Capital Credit Management, LLC
 - Apollo BSL Management, LLC
 - Apollo Credit Management (CLO), LLC
 - Apollo Senior Floating Rate Fund Inc.
 - Apollo Tactical Income Fund Inc.
 - Apollo Credit Management (Senior Loans), LLC
 - Apollo Credit Management (Senior Loans) II, LLC
- Apollo Credit Management (European Senior Debt), LLC
- ST Management Holdings, LLC
 - Apollo ST Debt Advisors LLC
 - Stone Tower CDO II Ltd.
 - Stone Tower CDO III Ltd.
 - Stone Tower CDO III (Delaware) Corp.
 - Stone Tower CLO V Ltd.
 - Stone Tower CLO VI Ltd.
 - Stone Tower CLO VII Ltd.
 - Broderick CDO 2 Ltd
 - Broderick CDO 2 Corp
 - Broderick CDO 3 Ltd
 - Broderick CDO 3 Corp
 - Longshore CDO Funding 2007-3, Ltd.
 - Longshore CDO Funding 2007-3 LLC
 - Whitehawk CDO Funding, Ltd.
 - Whitehawk CDO Funding LLC
 - Witherspoon Funding, Ltd.
 - Cornerstone CLO Corp.
 - Rampart CLO 2006-I Ltd.
 - Rampart CLO 2006-I Corp.
 - Rampart CLO 2007 Ltd.
- Apollo ST Capital LLC
 - Apollo ST Operating LP
 - Apollo ST Fund Management LLC
 - Apollo Credit Strategies Master Fund Ltd.
 - Apollo Offshore Credit Strategies Fund Ltd.
 - Apollo Credit Master Fund Ltd.
 - Apollo Credit Funding III Ltd.
 - Apollo Credit Funding IV Ltd.
 - Apollo Credit Funding VI Ltd.
 - Apollo Offshore Credit Fund Ltd.
 - Stone Tower Europe LLC
- Apollo European Strategic Management GP, LLC
 - Apollo European Strategic Management, L.P.
- Apollo SPN Management, LLC
- ARM Manager, LLC

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Apollo Franklin Management, LLC
Apollo Centre Street Management, LLC
Apollo SK Strategic Management, LLC
GSAM Apollo Holdings, LLC

 Gulf Stream Asset Management LLC

 Gulf Stream - Compass CLO 2007, Ltd.
 Gulf Stream - Compass CLO 2007, Inc.
 Gulf Stream - Rashinban CLO 2006-1, Ltd.
 Gulf Stream - Rashinban CLO 2006-1, LLC
 Gulf Stream - Sextant CLO 2007-1, Ltd.
 Gulf Stream - Sextant CLO 2007-1, Inc.
 Neptune Finance CSS, Ltd.
 Neptune Finance CSS, Inc.

Apollo European Credit Management GP, LLC
 Apollo European Credit Management, L.P.
ACC Management, LLC

 Apollo Investment Management, L.P.
 MidCap Financial Investment Corporation
 AIM Pool Investors, L.P.

Apollo SVF Management GP, LLC
 Apollo SVF Management, L.P.
Apollo Value Management GP, LLC
 Apollo Value Management, L.P.

Apollo Asia Management GP, LLC
 Apollo Asia Management, L.P.
 Apollo Management Singapore Pte. Ltd.
 ATR Asia Credit VCC

AEM GP, LLC

 Apollo Europe Management, L.P.

Apollo EPF Management GP, LLC

 Apollo EPF Management, L.P.

Apollo EPF Management II GP, LLC

 Apollo EPF Management II, L.P.

Apollo EPF Management III, LLC

Apollo Credit Liquidity Management GP, LLC

 Apollo Credit Liquidity Management, L.P.

Apollo APC Management GP, LLC

 Apollo APC Management, L.P.

Apollo India Credit Opportunity Management, LLC

 AION Capital Management Limited

 AION Capital Partners Limited

 AION Feeder I Ltd.

 AION Feeder II Ltd.

 AION Feeder III Ltd.

 AION Feeder IV Ltd.

 AION Co-Investors (A) Ltd

 AION Co-Investors (C) Ltd

Apollo/Cavenham EMA Management II, LLC

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART

- Apollo TRF MP Management, LLC
- Apollo TRF CM Management, LLC
- Apollo KP Management, LLC
- Apollo Structured Credit Recovery Management IV LLC
- Apollo Delos Investments Management, LLC
- Apollo Oasis Management, LLC
- ACE Credit Management, LLC
- Financial Credit Investment IV Manager, LLC
- Apollo Tail Convexity Management, LLC
- Apollo European Middle Market Private Debt Management, LLC
- Apollo ADIP Management, LLC
- Apollo Revolver Management, LLC
 - Apollo Revolver Management, L.P.
- AP Kent Management, LLC
- Apollo Navigator Management I, LLC
- Apollo Chiron Management, LLC
- Apollo PPF Credit Management, LLC
- Apollo WCH Management, LLC
- Apollo Royalties Management I, LLC
- Apollo PK Air Management (CLO) GP LLC
 - Apollo PK Air Management (CLO) LP
- Apollo Accord Management IV GP, LLC
 - Apollo Accord Management IV, L.P.
- Apollo Life Asset GP, LLC
 - Apollo Life Asset, L.P.
 - AISG GP Ltd.
 - AISG Holdings LP
 - Apollo Insurance Solutions Group LP
- Apollo Accord Management III B GP, LLC
 - Apollo Accord Management III B, L.P.
- Apollo PPF Credit Strategies Management, LLC
- AOP Capital Management, LLC
 - Apollo Origination Management, L.P.
- ASOP Capital Management, LLC
 - Apollo M-EDL Management, L.P.
 - Apollo Strategic Origination Management, L.P.
- Apollo Tundra Management GP, LLC
 - Apollo Tundra Management, L.P.
- Apollo Freedom Management GP LLC
 - Apollo Freedom Management LP
- Apollo Olive Management GP, LLC
 - Apollo Olive Management L.P.
- Apollo Primrose Investment Management, LLC
- Apollo Pencil Management GP, LLC
 - Apollo Pencil Management, L.P.
- Apollo HGA Management GP, LLC
 - Apollo HGA Management, L.P.
- Apollo Revolver Management GP II, LLC

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

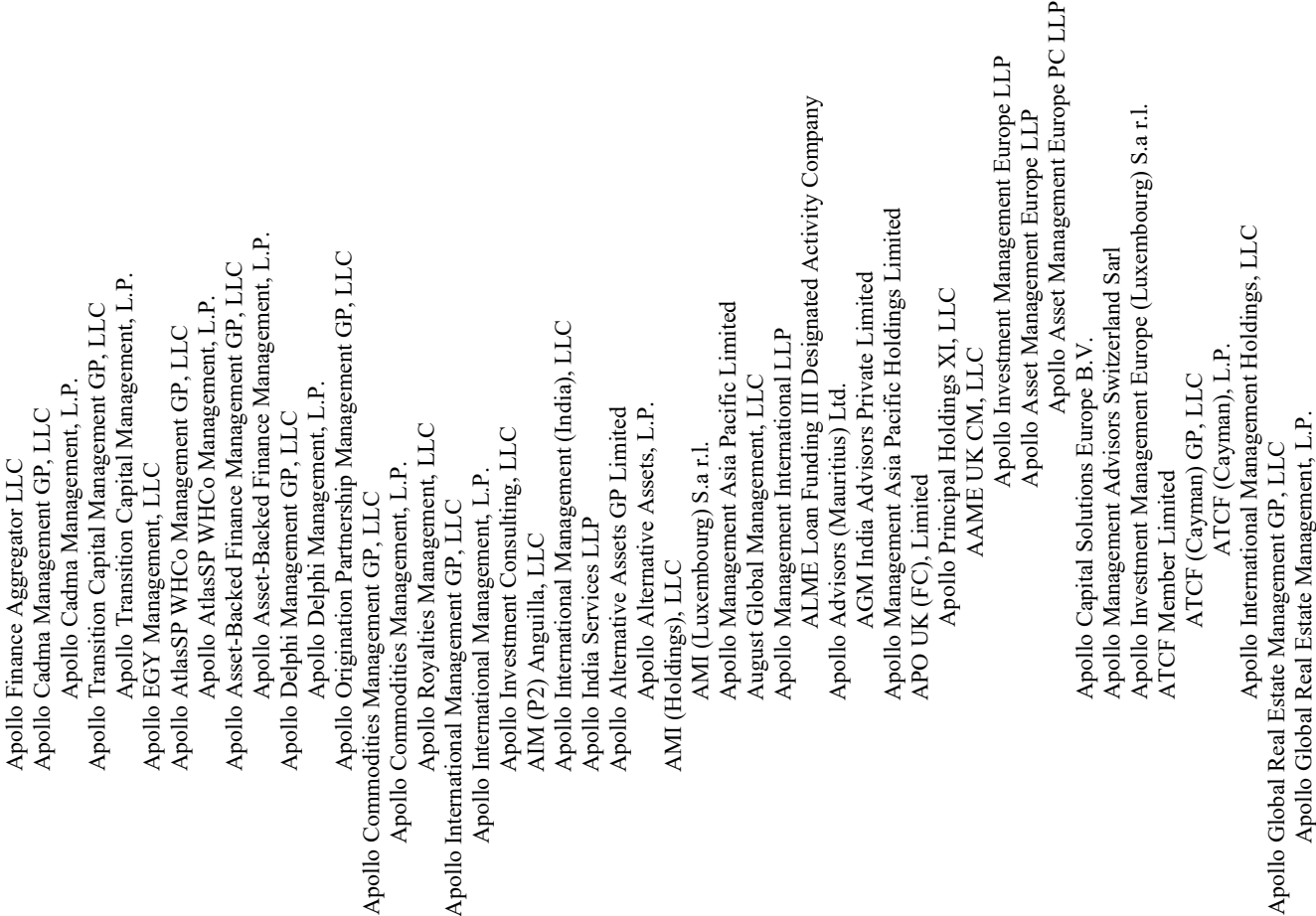
PART 1 – ORGANIZATIONAL CHART

- Apollo Revolver Management II, L.P.
- Apollo European Direct Lending GP, LLC
- Apollo European Direct Lending Management, L.P.
- Apollo Eliant Management GP LLC
 - Eliant Invest Management LP
- Apollo Oak Management GP, LLC
- Apollo SPAC Management I GP, LLC
- Apollo SPAC Management I, L.P.
- Apollo Credit Secondaries I Management GP, LLC
- Apollo Credit Secondaries I Management, L.P.
- Apollo Accord+ Management GP, LLC
- Apollo Accord+ Management, L.P.
- Apollo Wessex Management GP, LLC
- Apollo Wessex Management, L.P.
- Apollo Petros Management GP, LLC
- Apollo Petros Management, L.P.
- Apollo Total Return Fund - Investment Grade Management GP, LLC
- Apollo Total Return Fund - Investment Grade Management, L.P.
- Apollo HA IG Management GP, LLC
- Apollo HA IG Management, L.P.
- Apollo Extreme Management GP, LLC
- Apollo Extreme Management, L.P.
- Apollo Revolver Management II (ATH) GP, LLC
- Apollo Revolver Management II (ATH), L.P.
- AP Gemini, LLC
- Apollo Otter Management GP, LLC
- Apollo Otter Management, L.P.
- Apollo Accord Management V GP, LLC
- Apollo Accord Management V, L.P.
- Apollo Concrete Management GP, LLC
- Apollo Concrete Management, L.P.
- Apollo PK Air Management GP, LLC
- Apollo PK Air Management, L.P.
- Apollo Alster Management, LLC
- Apollo Capital Management Funding, LLC
- ACMP Capital Management, LLC
- Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
- Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
- Apollo Excelsior Management, L.P.
- Apollo Digital Origin Management GP, LLC
- Apollo Digital Origin Management, L.P.
- Sliders Management GP, LLC
 - Sliders Management, L.P.
- Apollo S3 Management, L.P.
- Apollo S3 Equity Management, L.P.
- Apollo S3 Equity & Hybrid Solutions Management, L.P.

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							2012 OIBS-I GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	6
							2012 OIBS-I Management LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-I GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-II Management LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-III GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P. Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							2012 OIBS-III Management LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Asia Private Credit Fund (Feeder), L.P.	.DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1042277			1546991		AAA Associates (Co-Invest VII GP), Ltd.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1132387					AAA Associates (Co-Invest VII), L.P.	.CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1132421					AAA Associates, L.P.	.GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0495853					AAA Co-Invest VI (ER-BC), LLC	.DE	NIA	AAA Guarantor – Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-3362748					AAA Co-Invest VI BC, Ltd.	.CYM	NIA	AAA Guarantor – Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0544357					AAA Co-Invest VI BC, Ltd.	.CYM	NIA	AAA Guarantor – Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0629331					AAA Co-Invest VII BC, Ltd.	.CYM	NIA	AAA Guarantor – Co-Invest VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Guarantor – Co-Invest VI (B), L.P.	.MEX	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0537486			1512685		AAA Guarantor – Co-Invest VI, L.P.	.GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0563600					AAA Guarantor – Co-Invest VII, L.P.	.GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0496946					AAA Holdings GP Limited	.GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0495845					AAA Holdings, L.P.	.GGY	NIA	AAA Holdings GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-1170067					AAA Investments (Co-Invest VI), L.P.	.DE	NIA	AAA Associates, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0651271					AAA Life Re Carry, L.P.	.CYM	NIA	Apollo Life Re Carry, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		43-2105941			1512709		AAA MIP Limited	.GGY	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-3152048					ACC Advisors A/B, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-3246133					ACC Advisors C, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-0836200					ACC Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMF (Lux) S a r.l.	.LUX	NIA	ACMF Holdings (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Cash Management, LLC	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1506239					ACREFI Holdings J-1, LLC	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1506373					ACREFI Holdings J-1, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Holdings U-1, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1049849					ACREFI I TRS, Inc.	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1007854					ACREFI II TRS, Ltd.	.CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1044468					ACREFI Lender, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1014102			1473508		ACREFI Mezzanine, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2440782					ACREFI Mortgage Lending, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		80-0796167						.DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-1034761					ACREFI Operating, LLC	.DE	NIA	ACMF Holdings (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMF (Lux) S a r.l.	.LUX	NIA	AEC Holdings (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		99-0371234					AEC (Lux) S a r.l.	.LUX	NIA	AEC Holdings (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEC Europe GP, Ltd.	.CYM	NIA	AEC (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEC Europe GP, L.P.	.CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEH (CB) GP, LLC	.DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEH (CB), L.P.	.DE	NIA	AEH (CB) GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leroy DH GP, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Leroy DH, L.P.	.DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3415306				AEH Holdings (CB), L.P.	.DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0375869				AEH (PEC), L.P.	.DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3415225				AEH Holdings GP, LLC	.DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5007017				AEM GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1016583				AES (Lux) S.a.r.l.	.LUX	NIA	AES Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Advisors II GP, LLC	.DE	NIA	APH Holdings (DG), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Advisors II, L.P.	.CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198871				AES Co-Investors II, LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Europe GP, Ltd.	.CYM	NIA	AES (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Europe, L.P.	.CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AES Structured Finance (Lux) S.a.r.l.	.LUX	NIA	AES Structured Finance Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1016806				AESI (Holdings) II, L.P.	.CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198115				AESI (Subsidiary) II, Ltd.	.CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II (Lux) S.a.r.l.	.LUX	NIA	AESI II Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II Europe GP, Ltd.	.CYM	NIA	AESI II (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II Europe, L.P.	.CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II Ohana Inc.	.DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AESI II US Holdings L.P.	.DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1198890				AESI II, L.P.	.CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008314				AGM Incentive Pool, L.P.	.CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0387427				AGM India Advisors Private Limited	.IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0472664				AGM Management, LLC	.DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1008321				AGM Market ing Pool, L.P.	.CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE – CRE Debt Manager, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE – DGB, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE-E Legacy Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE – E2 Legacy Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE 255 Courtl and Investor LLC	.DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtl and) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Ashley Park Investor LLC	.DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Pacific Legacy Management, LLC	.DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Pacific Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Pacific Real Estate Advisors GP, Ltd.	.DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd.	.CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Asia Pacific Real Estate Advisors, L.P.	.CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1063702				AGRE OMS GP II LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE OMS GP LLC	.DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1910519				AGRE OMS Management II LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athens Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
					1504442		AGRE OMS Management LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs Investor, LLC	DE	N/A	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Springs, LLC	DE	N/A	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE DCP Palm Fund I GP, Ltd.	CYM	N/A	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1532770		AGRE Debt Fund I, L.P.	DE	N/A	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I - 111 W 57, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I -Canary Wharf Holdings S a r l l	LUX	N/A	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	ML	N/A	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Advisors, L.P.	ML	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof				Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	ML	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	ML	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	ML	N/A	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Invest Management, L.P.	ML	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P.	ML	N/A	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	ML	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	ML	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	ML	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	ML	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Europe Legacy Management, LLC	DE	N/A	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0902940				AGRE Europe Management, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE GP Holdings, LLC	DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE GS Blue Ash Investor LLC	DE	N/A	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Haven Platform LLC	DE	N/A	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Houston SII Member LLC	DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Madeline Member LLC	DE	N/A	AGRE Madeline Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE NA Legacy Management, LLC	DE	N/A	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE NW Management, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE NPL Platform II LLC	DE	N/A	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE NPL Platform LLC	DE	N/A	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE SP Retail JV Member LLC	DE	N/A	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Steelbridge Platform LLC	DE	N/A	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	N/A	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	N/A	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4519275				AGRE U.S. Real Estate Fund, L.P.	DE	N/A	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE USREF - GSS, L.P.	CYM	N/A	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053587				AGRE USREF AIV - I, L.P.	DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1053589				AGRE USREF SFRF Platform, L.P.	CYM	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-5388946				AGRE USREF Steelbridge Platform, L.P.	DE	N/A	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1693920					DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AGRE VPCV Williams Square Investor L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AH Partners GP, Ltd.	.CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0636223				AH Partners, L.P.	.CYM	NIA	AIF Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIC Co-Investors, LLC	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIC Pelican Holdings, LLC	.DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0878544				AIC Spotted Hawk Holdings, LLC	.DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1195117				AIE III Holdings, Ltd.	.CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIE III Investments, L.P.	.DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4021004				AIF Hexion Holdings, L.P.	.DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF Hexion Holdings, L.P.	.DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8382936				AIF III Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF IV Hexion GP, LLC	.DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2066430				AIF PB VII (LS AIV), L.P.	.DE	NIA	Apollo Advisors VII (APO DO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0610167				AIF V LNT, L.P.	.DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8382903		1397764		AIF V Management, LLC	.NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-20595625				AIF VI (LS AIV), L.P.	.DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0570139				AIF VI (LS), LLC	.AIA	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VI (LS), Ltd.	.CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0603270				AIF VI ALS Holdings (FC), LLC	.AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0695524				AIF VI Charter Holdings (FC), LLC	.AIA	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	.CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8256662				AIF VI Management Pool Investors, L.P.	.DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2303267		1435155		AIF VI Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1064311				AIF VII (AIV), L.P.	.DE	NIA	Apollo Advisors VII (APO DO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0358712				AIF VII (Athlon Conduit II), L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2426990				AIF VII (Athlon Conduit III), L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2428971				AIF VII (C AIF FC), LLC	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0620862				AIF VII (Euro AIV), L.P.	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1065059				AIF VII (Euro FC), LLC	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2059596				AIF VII (Euro FC), L.P.	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0570140				AIF VII (LS AIV), L.P.	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-1064380				AIF VII (LS), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0564028		1449146		AIF VII (Parallel Conduit), L.P.	.DE	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0673211		1475358		AIF VII Euro Holdings, L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203967				AIF VII Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204173				AIF VIII (Euro AIV), L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Asia Intermediate, LLC	.AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143756				AIF VIII Asia-Pacific Investments Pre. Ltd.	.SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143597				AIF VIII Euro Holdings (I), L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1203591				AIF VIII Euro Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Euro Leverage, L.P.	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Singapore Pte. Ltd.	.SGP	NIA	AIF VIII Asia-Pacific Investments Pte.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8255431				AIM Pool Investors, L.P.	.DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1051496				AION Capital Management Limited	.MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1031481				AION Capital Partners Limited	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-125781				AION Class B Investment Trust	.MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1057464				AION Co-Investors (A) Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1057650				AION Co-Investors (C) Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1057650				AION Co-Investors (D) Ltd	.MRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AION Direct Private Limited	.MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1057658				AION Direct Singapore Pte. Ltd.	.SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AION Feeder I Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AION Feeder II Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1057424				AION Feeder III Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AION Feeder IV Ltd	.MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AIP Investment Advisors Private Limited	.IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1057816				AION Investments Private Limited	.MRT	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Aion Jyoti Holdings. Corp.	.DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Aion Jyoti, LLC	.DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	No	
							Aion Jyoti, LLC	.DE	NIA	Aion Jyoti Holdings. Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1167311				ALME Loan Funding III Designated Activity Company	.JRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ALME Loan Funding IV B.V.	.ND	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ALME Loan Funding v B.V.	.ND	NIA	Stichting ALME Loan Funding V	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AMH Holdings (Cayman), L.P.	.C/M	NIA	AMH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AMH Holdings GP, Ltd.	.C/M	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-0594002				AMI (Holdings), LLC	.DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AMI (Luxembourg) S.a.r.l.	.LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107384				ANPP (AIV I), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107479				ANPP (AIV II Cayman), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			42-173727				ANPP (AIV II Cayman), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107400				ANPP (AIV III), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107422				ANPP (AIV IV), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANPP (Apex Intermediate DC) LLC	.DE	NIA	Apollo Commodities Management, L.P. with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-1028312				ANPP (DEE II Intermediate), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P. with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANPP (DEE Intermediate DC), LLC	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P. with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			80-0916135				ANPP (EPE AIV), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			32-0373144				ANPP (Intermediate FC I), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107271				ANPP (Intermediate FC II), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107282				ANPP (Intermediate FC III), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107306				ANPP (Intermediate FC III), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1107310				ANPP (Intermediate FC IV), L.P.	.C/M	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANPP (Intermediate FC IV), L.P.	.C/M	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			80-0800767				ANPP (Tallos Conduit), L.P.	.DE	NIA	ANPP (Tallos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			61-1710355				ANPP 882/TE (AIV I), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-0963090				ANPP 882/TE (AIV II), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			90-0808957				ANPP 882/TE (EPE AIV), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANPP DE Holdings, L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P. with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1044203				ANPP EPE GenPar, Ltd.	.C/M	NIA	ANPP II GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANPP II (AIV I FC), L.P.	.C/M	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANPP II (AIV II FC), L.P.	.C/M	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			36-4823161				ANPP II (AIV P), L.P.	.DE	NIA	Apollo to ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANPP II (AIV), L.P.	.DE	NIA	Apollo to ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ANPP II (AIV-L B), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV-L C), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV-L), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (APP Intermediate DC Z), LLC	.DE	N/A	ANPP II (Intermediate Holdings) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1288720				ANPP II (Conduit Overseas Holdings P-I), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Conduit Overseas Holdings P-II), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1289026				ANPP II (Debt AIV FC), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Debt AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC A), LLC	.DE	N/A	ANPP II (Intermediate Holdings) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC B), LLC	.DE	N/A	ANPP II (Intermediate Holdings) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC C), LLC	.DE	N/A	ANPP II (Intermediate Holdings) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC D), LLC	.DE	N/A	ANPP II (Intermediate Holdings) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (DEE II Intermediate DC Z), LLC	.DE	N/A	ANPP II (Intermediate Holdings) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (DEE II Intermediate), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Intermediate Holdings), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Intermediate P DC), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1803123				ANPP II 892/TE Conduit AIV P-I), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-3991107				ANPP II 892/TE Conduit AIV P-II), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II 892/TE Conduit AIV), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II APP Holdings, LLC	.DE	N/A	ANPP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II Double Eagle Energy Holdings II, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II GenPar, Ltd.	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II Resource Energy Holdings, LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II TE (Conduit AIV I), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II TE (Conduit AIV II), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1120472				ANPP Insight Solutions Holdings, L.P.	.C/M	N/A	Apollo ANPP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011880				ANPP International Holdings, L.P.	.C/M	N/A	Apollo ANPP Advisors (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1015183				ANPP International Ltd	.B/T	N/A	ANPP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0979920				ANPP Overseas Partners (892), L.P.	.DE	N/A	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP Overseas Partners, L.P.	.C/M	N/A	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP Talos GenPar, Ltd.	.C/M	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1046462				ANS (IE), LLC	.C/M	N/A	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-3107789				ANS Europe (Lux) S.a.r.l.	.DE	N/A	ANS Holdings (IE) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1062554				ANS Europe (Lux) S.a.r.l.	.LUX	N/A	ANS Europe Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANS Europe GP, Ltd.	.C/M	N/A	ANS Europe (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANS Europe, L.P.	.C/M	N/A	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1117737				ANS Holdings (IE), Ltd.	.C/M	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1059116				ANS U.S. Holdings Ltd.	.C/M	N/A	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2441027				AOP Talos Holdings, LLC	.DE	N/A	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0615149				AOP VI REO Holdings, LLC	.A/I	N/A	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1044202				AOP VII EPE GenPar, Ltd.	.C/M	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (APP Intermediate DC Z), LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII APP Holdings, LLC	.DE	N/A	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AP ABH, L.P.	.DE	NIA	Apollo Advisors VII (APO FO), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP AOP VII Transfer Holdco, LLC	.DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-2377569				AP Apex Energy, L.P.	.DE	NIA	Apollo ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP CSV (Lux) S. r. l.	.LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1170721				AP CSV Holdings, L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1170721				AP CSV Holdings, L.P.	.CYM	NIA	Apollo ANPP Advisors (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ESP Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ESP Holdings, L.P.	.DE	NIA	AP Esp Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0916814				AP Georgia Holdings GP, LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0916843				AP Georgia Holdings, LP	.DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1169924				AP Investment Europe III, L.P.	.CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-1), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-10), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-2), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-3), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-4), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-5), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-6), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-7), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-8), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-9), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter (Lux) S. a. r. l.	.LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter Co-Invest (Lux) S. a. r. l.	.LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1194177				AP Jupiter Co-Invest I, L.P.	.CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1196558				AP Jupiter Co-Invest II, L.P.	.CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter Debt Co-Invest I, L.P.	.CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jupiter Debt Co-Invest II, L.P.	.CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1177613				AP Jupiter Holdings, L.P.	.CYM	NIA	Apollo ANPP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1177613				AP Jupiter Holdings, L.P.	.CYM	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Monnitive Holdings, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP MIT Debt Holdings GP, Ltd.	.CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204598				AP MIT Debt Holdings, L.P.	.CYM	NIA	AP MIT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Overseas Talos Holdings (DC IV), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797479				AP Plant Holdings, L.P.	.DE	NIA	Apollo Advisors VI (APO FG), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-5534563				AP Transport LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP TSL Funding, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VI CEVA Holdings, L.P.	.CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797230				AP VII 892/7E (EPE AIV I), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0726078				AP VII 892/7E (EPE AIV II), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-3871166				AP VII 892/7E (EPE AIV III), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0797965				AP VII 892/7E (EPE AIV IV), L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII AEH Management, LLC	.DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VII TXU (CS) GP, LLC	.DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							AP VII TXU (S), L.P.	DE	NIA	AP VII TXU (S) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII TXU (BS) GP, LLC	DE	NIA	AP VII TXU Holdings (BS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VII TXU (BS), L.P.	DE	NIA	AP VII TXU (BS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		45-2035868					AP VII TXU Holdings (S), L.P.	DE	NIA	ABH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-243542					AP VII TXU Holdings (BS), L.P.	DE	NIA	ABH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII 882/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		47-2395480					AP VIII Calm Eagle Topco Ltd.	CM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Ch2 Holdings, L.P.	DE	NIA	Ch2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Euro LP (Lux) S a r.l.	LUX	NIA	AIF VII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Horizon Holdings L.P.	CM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Horizon Holdings Ltd.	CM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2510878					AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0683137					AP VIII Holdings GP, Ltd	CM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0683132					APH HFA Holdings, L.P.	CM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1005303					APH Holdings DC), L.P.	CM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1017385					APH Holdings FC), L.P.	CM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1008166					APH Holdings, L.P.	CM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0595286					Apollo Strategic Groth Capital II	CM	NIA	APSS Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		90-0595290					Apollo Strategic Growth Capital	CM	NIA	APSS Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1218645					AP0 (FC I), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0592490					AP0 (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-8880127					AP0 Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-8880200					AP0 MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo 882/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-5530186					Apollo 882/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-5530186					Apollo Administration GP Ltd.	CM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0695588					Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-4754999					Apollo Advisors (MIE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		51-0355634			1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		13-3983717			1203940		Apollo Advisors IV, L.P.	CM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors V (EH Cayman), L.P.	CM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0405036					Apollo Advisors V (EH) LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		13-4125396			1162727		Apollo Advisors V, L.P.	CM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-4528527					Apollo Advisors VI (AP0 DC), L.P.	CM	NIA	Apollo Advisors VI (AP0 DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors VI (AP0 FC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0617294					Apollo Advisors VI (AP0 FC), L.P.	CM	NIA	Apollo Advisors VI (AP0 FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0597921					Apollo Advisors VI (AP0 FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0482834					Apollo Advisors VI (EH), L.P.	CM	NIA	Apollo Advisors VI (EH-GP) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-0482830					Apollo Advisors VI (EH-GP), Ltd.	CM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			20-2903246		1512669		Apollo Advisors VI, L.P.	.C/M	N/A	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4528427				Apollo Advisors VII (APO DC), L.P.	.C/M	N/A	Apollo Advisors VII (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0617295				Apollo Advisors VII (APO DC-CP), LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0597918				Apollo Advisors VII (APO FC), L.P.	.C/M	N/A	Apollo Advisors VII (APO FC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0563789				Apollo Advisors VII (EH), L.P.	.A/A	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0563788				Apollo Advisors VII (EH-CP), Ltd	.C/M	N/A	Apollo Advisors VII (EH-CP), Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0673253				Apollo Advisors VII (EH-CP), Ltd	.C/M	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VII, L.P.	.C/M	N/A	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (APO FC), L.P.	.C/M	N/A	Apollo Advisors VIII (APO FC-CP), Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (EH), L.P.	.C/M	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1143577				Apollo Advisors VIII (EH-CP), Ltd	.C/M	N/A	Apollo Advisors VIII (EH-CP), Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII, L.P.	.C/M	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0877161		919525		Apollo Advisors VIII, L.P.	.C/M	N/A	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582975				Apollo Advisors L.P.	.DE	N/A	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	.A/A	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AGRE USREF Co-Investors (B), LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0573676				Apollo AIE II Co-Investors (B), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AION Capital Partners CP, LLC	.DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057523				Apollo AION Capital Partners CP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1007312				Apollo AION Capital Partners, L.P.	.C/M	N/A	Apollo AION Capital Partners CP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1204228				Apollo ALST GenPar, Ltd.	.C/M	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alteri Holdings, L.P.	.C/M	N/A	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alteri Investments Advisors, L.P.	.C/M	N/A	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alteri Investments Management, Ltd.	.C/M	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0495861				Apollo Alternative Assets CP Limited	.C/M	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0495851		1473543		Apollo Alternative Assets, L.P.	.C/M	N/A	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alternative Credit Long Short Advisors LLC								
							Apollo Alternative Credit Long Short Fund L.P.	.DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alternative Credit Long Short Fund L.P.	.DE	N/A	Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alternative Credit Long Short Management LLC								
			90-0925313				Apollo ANPP Advisors (APO DC), L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Advisors (APO DC), L.P.	.C/M	N/A	Apollo ANPP Advisors (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1065393				Apollo ANPP Advisors (APO FC), L.P.	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1042170				Apollo ANPP Advisors (APO FC), L.P.	.C/M	N/A	Apollo ANPP Advisors (APO FC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011877				Apollo ANPP Advisors (IH), L.P.	.A/A	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011628				Apollo ANPP Advisors (IH-CP), LLC	.C/M	N/A	Apollo ANPP Advisors (IH-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0882698				Apollo ANPP Advisors II (APO DC), L.P.	.A/A	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Advisors II (APO DC), LLC	.C/M	N/A	Apollo ANPP Advisors II (APO DC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Advisors II, L.P.	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Advisors, L.P.	.C/M	N/A	Apollo ANPP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3354710				Apollo ANPP Capital Management, LLC	.C/M	N/A	Apollo ANPP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3354625				Apollo ANPP Co-Investors (A), L.P.	.DE	N/A	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2541857				Apollo ANPP Co-Investors (B), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0979922				Apollo ANPP Co-Investors (B), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-2541779				Apollo ANPP Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Co-Investors (DC-D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1042214				Apollo ANPP Co-Investors (FC-D), LP	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			98-1011838				Apollo ANPP Co-Investors (IH-A), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1011650				Apollo ANPP Co-Investors (IH-D), LP	.AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Co-Investors II (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Co-Investors II (B), L.P.	.DE	NIA	Apollo ANPP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Co-Investors II (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Co-Investors II (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ANPP Fund Administration, LLC	.DE	NIA	Apollo ANPP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1012914				Apollo APC Advisors, L.P.	.CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1012889				Apollo APC Capital Management, LLC	.AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo APC Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo APC Management, L.P.	.DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo APP Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo APP Holdings, L.P.	.DE	NIA	Apollo Advisors VIIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Arrowhead Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8057295				Apollo Asia Administration, LLC	.DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Advisors, L.P.	.CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Capital Management, LLC	.DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8057186				Apollo Asia Co-Investors, LLC	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8050139		1473544		Apollo Asia Management, L.P.	.DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Opportunity Intermediate Fund, LLC	.DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-4058181		1546929		Apollo Asia Private Credit Fund, L.P.	.CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Private Credit Master Fund Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1015509				Apollo Asia Real Estate Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Advisors, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Fund, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asian Infrastructure Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ASPL Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset Management Europe PC LLP	.GBR	NIA	Apollo to Asset Management Europe LLP	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Athlon GenPar, Ltd.	.GBR	NIA	AME UK Oil, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1024196				Apollo ND Services, LLC	.CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo BSL Management, LLC	.DE	NIA	Apollo to Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0917029				Apollo Capital Credit Management, LLC	.DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8350952		1456419		Apollo Capital Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582980				Apollo Capital Management I, Inc.	.DE	NIA	Apollo to Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582980				Apollo Capital Management I, Inc.	.DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3582980				Apollo Capital Management I, Inc.	.DE	NIA	John J. Haman	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			51-0355633		1512670		Apollo Capital Management II, Inc.	.DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-3983721				Apollo Capital Management II, Inc.	.DE	NIA	Arthur Btger	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			13-4125395		1473408		Apollo Capital Management IV, Inc.	.CYM	NIA	Apollo to Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-2903231		1512668		Apollo Capital Management V, Inc.	.CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-0592023				Apollo Capital Management VI, LLC	.DE	NIA	Apollo to Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			13-412339				Apollo Co-Investors V, L.L.C.	DE	N/A	John J. Haman	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-119744				Apollo Co-Investors VI (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VI (DC-D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	N/A	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VI (EH-D), LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VI (FC-D), LP	AI-A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VII (EH-GP), LLC	AI-A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1278611				Apollo Co-Investors VII (FC-D), LP	AI-A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1741921				Apollo Co-Investors VII (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0812416				Apollo Co-Investors VII (B), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2564486				Apollo Co-Investors VII (C), LLC	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VII (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VII (DC-D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VII (FC-D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AI-A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CM	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VIII (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CM	N/A	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1142794				Apollo Co-Investors VIII (EH-D), L.P.	CM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1467780	NYSE: ARI	Apollo Co-Investors VIII (FC-D), L.P.	CM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0467113				Apollo Commercial Real Estate Finance, Inc.	MD	N/A	ACEFI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3021172				Apollo Commodities Management GP, LLC	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commodities Management, L.P.	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commodities Management, L.P., with respect to Series I	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series II	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commodities Management, L.P., with respect to Series III	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3118651				Apollo Consumer Credit Fund, L.P.	DE	N/A	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	N/A	Apollo Consumer Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	N/A	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	N/A	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2950089				Apollo Consumer Credit Master Fund, L.P.	DE	N/A	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3203281				Apollo Credit Advisors I, LLC	DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0897587				Apollo Credit Advisors III, LLC	DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Fund Co-Investors, LP	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			06-1753442				Apollo Credit Fund LP Apollo Credit Funding III Ltd. Apollo Credit Funding VI Ltd. Apollo Credit Income Co-Investors (D) LLC Apollo Credit Income Management LLC	.DE .CYM .CYM .DE .DE	NIA NIA NIA NIA NIA	Apollo ST Credit Partners GP LLC Apollo ST Fund Management LLC Apollo ST Fund Management LLC Apollo Principal Holdings VI, L.P. Apollo Capital Management, L.P.	Management Ownership Management Ownership Ownership	0.000 100.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P. Apollo Credit Liquidity Capital Management, LLC Apollo Credit Liquidity CM Executive Carry, L.P. Apollo Credit Liquidity Investor, LLC Apollo Credit Liquidity Management GP, LLC	.DE . .CYM . .DE	NIA NIA NIA NIA NIA	Apollo Credit Liquidity Capital Management, LLC APH Holdings (DC), L.P. Apollo Credit Liquidity Capital Management, LLC Apollo Principal Holdings VI, L.P. Apollo Capital Management, L.P.	Management Ownership Management Ownership Ownership	0.000 100.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			26-1194361 26-1273580				Apollo Credit Liquidity Management, L.P. Apollo Credit Management (QLO), LLC Apollo Credit Management (European Senior Debt), LLC Apollo Credit Management (Senior Loans) II, LLC Apollo Credit Management (Senior Loans), LLC	.DE	NIA NIA NIA NIA NIA	Apollo Credit Liquidity Management GP, LLC Apollo Capital Credit Management, LLC Apollo Capital Credit Management, L.P. Apollo Capital Credit Management, LLC Apollo Capital Credit Management, LLC	Management Ownership Ownership Ownership Ownership	0.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			26-1122190		1504439		Apollo Credit Liquidity Management, L.P. Apollo Credit Management (QLO), LLC Apollo Credit Management (European Senior Debt), LLC Apollo Credit Management (Senior Loans) II, LLC Apollo Credit Management (Senior Loans), LLC	.DE	NIA NIA NIA NIA NIA	Apollo Credit Liquidity Management, L.P. Apollo Capital Credit Management, L.P. Apollo Capital Credit Management, LLC Apollo Capital Credit Management, LLC Apollo Capital Credit Management, LLC	Management Ownership Ownership Ownership Ownership	0.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			37-1698126				Apollo Credit Management (QLO), LLC Apollo Credit Master Fund Ltd. Apollo Credit Opportunity Advisors I, L.P. Apollo Credit Opportunity Advisors II, L.P. Apollo Credit Opportunity Advisors III (APO FC) GP LLC Apollo Credit Opportunity Advisors III (APO FC) LP Apollo Credit Opportunity Advisors III GP LLC	.DE . .CYM . .CYM . .	NIA NIA NIA NIA NIA NIA NIA	APH Holdings (FC), L.P. Apollo Credit Opportunity Advisors III (APO FC) GP LLC Apollo Principal Holdings II, L.P. Apollo Credit Opportunity Advisors III GP LLC Apollo COF I Capital Management, LLC Apollo COF II Capital Management, LLC APH Holdings (FC), L.P. Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Ownership Ownership Management Management Management Management Ownership Management	100.000 100.000 0.000 0.000 0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0	
			47-2167960				Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity CM Executive Carry I, L.P. Apollo Credit Opportunity CM Executive Carry II, L.P. Apollo Credit Opportunity Co-Investors III (A) LP Apollo Credit Opportunity Co-Investors III (B) LP Apollo Credit Opportunity Co-Investors III (D) LLC Apollo Credit Opportunity Co-Investors III (FC-D) LLC Apollo Credit Opportunity Fund (Offshore) III LP	.CYM . .CYM . .CYM . .	NIA NIA NIA NIA NIA NIA NIA NIA	Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo Principal Holdings VI, L.P. Apollo Principal Holdings VII, L.P. Apollo Credit Opportunity Advisors III (APO FC) LP Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP	Management Management Management Management Management Management Management Management	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0	
			90-0916100 27-1612284 27-1646493				Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity CM Executive Carry I, L.P. Apollo Credit Opportunity CM Executive Carry II, L.P. Apollo Credit Opportunity Co-Investors III (A) LP Apollo Credit Opportunity Co-Investors III (B) LP Apollo Credit Opportunity Co-Investors III (D) LLC Apollo Credit Opportunity Co-Investors III (FC-D) LLC Apollo Credit Opportunity Fund (Offshore) III LP	.CYM . .CYM . .CYM . .	NIA NIA NIA NIA NIA NIA NIA NIA	Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP Apollo Co-Investors Manager, LLC Apollo Co-Investors Manager, LLC Apollo Principal Holdings VI, L.P. Apollo Principal Holdings VII, L.P. Apollo Credit Opportunity Advisors III (APO FC) LP Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP	Management Management Management Management Management Management Management Management	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0	
			47-1533034 80-0937471				Apollo Credit Opportunity Fund (Offshore) III LP Apollo Credit Opportunity Fund III AIV I LP Apollo Credit Opportunity Fund III LP	.DE . .	NIA NIA NIA	Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP	Management Ownership Management	0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	.DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
.....							Apollo Credit Opportunity Management III LLC	DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-2423072 ..	.....	1473610 .....	.....	Apollo Credit Opportunity Management, LLC	DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			47-1754694 ..	.....	.....	.....	Apollo Credit Opportunity Trading Fund III ..	DE	NIA.....	Apollo Credit Opportunity Fund III LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			47-1754694 ..	.....	.....	.....	Apollo Credit Opportunity Trading Fund III ..	DE	NIA.....	Apollo Credit Opportunity Fund (Offshore) III LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA.....	Apollo Principal Holdings VI, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			80-0947818 ..	.....	.....	.....	Apollo Credit Short Opportunities Management, LLC	DE	NIA.....	.....	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			80-0897931 ..	.....	.....	.....	Apollo Credit Strategies Co-Investors, LP	DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			80-0679142 ..	.....	.....	.....	Apollo Credit Strategies Fund LP	DE	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0686361 ..	.....	.....	.....	Apollo Credit Strategies Master Fund Ltd	..CVM.....	NIA.....	Apollo ST Credit Strategies GP LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA.....	Apollo ST Fund Management LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA.....	Apollo Principal Holdings IX, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Emerging Markets, LLC	DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo EFF Administration, Limited	..CVM.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1017386 ..	.....	1504568 .....	.....	Apollo EFF Advisors II, L.P.	..CVM.....	NIA.....	Apollo EFF Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0387305 ..	.....	.....	.....	Apollo EFF Capital Management, Limited	..CVM.....	NIA.....	Apollo EFF Capital Management, Limited	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0387306 ..	.....	.....	.....	Apollo EFF Co-Investors (A), L.P.	..CVM.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0608655 ..	.....	.....	.....	Apollo EFF Co-Investors (B), L.P.	..CVM.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0608657 ..	.....	.....	.....	Apollo EFF Co-Investors (C), L.P.	..CVM.....	NIA.....	Apollo EFF Administration, Limited	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1025376 ..	.....	.....	.....	Apollo EFF Co-Investors II (A), L.P.	..CVM.....	NIA.....	Apollo EFF Administration, Limited	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo EFF Co-Investors II (D), L.P.	..CVM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			66-0783990 ..	.....	.....	.....	Apollo EFF Co-Investors II (Euro), L.P.	..CVM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			66-0783990 ..	.....	.....	.....	Apollo EFF II Capital Management, LLC	..MHL.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			66-0780863 ..	.....	.....	.....	Apollo EFF II Partnership	..MHL.....	NIA.....	Apollo European Principal Finance Fund II (Euro A), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			66-0780863 ..	.....	.....	.....	Apollo EFF II Partnership	..MHL.....	NIA.....	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			66-0780863 ..	.....	.....	.....	Apollo EFF II Partnership	..MHL.....	NIA.....	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			66-0780863 ..	.....	.....	.....	Apollo EFF II Partnership	..MHL.....	NIA.....	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-0179127 ..	.....	.....	.....	Apollo EFF Management GP, LLC	DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			45-3276790 ..	.....	.....	.....	Apollo EFF Management II GP, LLC	DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			45-3276997 ..	.....	.....	.....	Apollo EFF Management II, L.P.	DE	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			26-0179647 ..	.....	1473548 .....	.....	Apollo EFF Management, L.P.	DE	NIA.....	Apollo EFF Management II GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Europe Advisors III, L.P.	..CVM.....	NIA.....	Apollo EFF Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0579155 ..	.....	.....	.....	Apollo Europe Advisors, L.P.	..CVM.....	NIA.....	Apollo Europe Capital Management III, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Europe Capital Management III, LLC	DE	NIA.....	Apollo Europe Capital Management, Ltd.	Management.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-0579162 ..	.....	.....	.....	Apollo Europe Capital Management, Ltd.	..CVM.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Europe Co-Investors III (D), LLC	DE	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Europe Co-Investors III (D), LLC	DE	NIA.....	Apollo Principal Holdings VII, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Apollo Europe Management III, LLC	DE	NIA.....	APH GP, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			20-5007246 ..	.....	.....	.....	Apollo Europe Management, L.P.	DE	NIA.....	Apollo Capital Holdings VII, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			45-2863722 ..	.....	.....	.....	Apollo European Credit Advisors GP, LLC	DE	NIA.....	APH GP, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			98-1013471 ..	.....	.....	.....	Apollo European Credit Advisors, L.P.	..CVM.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....			45-4152260 ..				Apollo European Credit Co-Investors, LLC	DE	NIA.....	Apollo European Credit Advisors GP, LLC ..	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
98-1013483			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	.C/M	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
45-2853824			45-2853824		1537447		Apollo European Credit Fund, L.P.	.DE	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
45-2856509			45-2856509				Apollo European Credit Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
45-2856439			45-2856439				Apollo European Credit Management, L.P.	.DE	N/A	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1013497			98-1013497				Apollo European Credit Master Fund, L.P.	.C/M	N/A	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1025022			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	.C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1025007			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	.C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1017391			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	.C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1025003			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	.C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1025382			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	.C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1025381			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	.C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-0387304			98-0387304		1440673		(Feder), L.P.	.C/M	N/A	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-1013202			98-1013202				Apollo European Strategic Advisors GP, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
45-2948815			45-2948815				Apollo European Strategic Advisors, L.P.	.C/M	N/A	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
45-2948512			45-2948512		1532781		Apollo European Strategic Co-Investors, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
45-2949137			45-2949137				Apollo European Strategic Management GP, LLC	.DE	N/A	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
61-1579164			61-1579164				Apollo Executive Carry VII (NP APD FC), L.P.	.C/M	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
61-1579165			61-1579165				Apollo Executive Carry VII (NP EH), L.P.	.C/M	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
61-1579163			61-1579163				Apollo Executive Carry VII (NP), L.P.	.C/M	N/A	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
61-1579162			61-1579162				Apollo Franklin Advisors (APD DC), L.P.	.DE	N/A	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
80-0910392			80-0910392				Apollo Franklin Advisors (APD DC-GP), LLC	.DE	N/A	Apollo Franklin Advisors (APD DC-GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
90-0954703			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
90-0955185			90-0955185				Apollo Franklin Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
13-4024383			13-4024383				Apollo Franklin Partnership, L.P.	.DE	N/A	Apollo Franklin Advisors (APD DC), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
20-3396921			20-3396921				Apollo Fund Administration IV, L.L.C.	.DE	N/A	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
26-0673556			26-0673556				Apollo Fund Administration V, L.L.C.	.DE	N/A	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-0544284			98-0544284				Apollo Fund Administration VI, LLC	.DE	N/A	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
46-3801467			46-3801467				Apollo Fund Administration VII, LLC	.DE	N/A	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
98-0303004			98-0303004				Apollo Fund VI BC, L.P.	.C/M	N/A	Apollo Advisors VII (EH), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
1206228			1206228				Apollo Gaming Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
1411494			1411494				Apollo Gaming Holdings, L.P.	.DE	N/A	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Gaucho GenPar, Ltd	.C/M	N/A	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo German Partners V GmbH & Co. KG	.DEU	N/A	Apollo Vervalltungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset Management, Inc.	.DE	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	N/A	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0543350		1487801		Apollo Global Securities, LLC	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo GSS GP Limited	GGV	N/A	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo GSS Holding (Cayman), L.P.	CYM	N/A	Apollo GSS GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0563514				Apollo Hamlet Genpar	CYM	N/A	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	N/A	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules (Lux) S a r.l.	LUX	N/A	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Advisors GP, LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Advisors, L.P.	CYM	N/A	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Co-Investors (D), LLC	DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Holdings, Ltd.	CYM	N/A	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules Partners, L.P.	CYM	N/A	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HK TMS Investment Holdings GP, LLC	DE	N/A	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HK TMS Investment Holdings Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Incubator Advisors, LLC	DE	N/A	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Credit Opportunity Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo International Management GP, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351303		1512580		Apollo International Management, L.P.	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350822		1512636		Apollo International Management, L.P.	DE	N/A	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0836341				Apollo Investment Administration, LLC	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1852082				Apollo Investment Consulting LLC	DE	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			52-2435556		1278752	NYSE: AIW	MidCap Financial Investment Corporation	MD	N/A	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Investment Europe III (Lux) S a r.l.	LUX	N/A	Apollo Investment Europe III Holdings (Lux)	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-1768762				Apollo Investment Fund (I) VII, L.P.	DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0885726		1412456		Apollo Investment Fund (PB) VII, L.P.	DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
					1068331		Apollo Investment Fund IV, L.P.	DE	N/A	Apollo Advisors IV, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	DE	N/A	Apollo Advisors V, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4133328		1162726		Apollo Investment Fund V, L.P.	DE	N/A	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	N/A	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0620609				Apollo Investments (Mauritius) Ltd.	MRT	N/A	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jyoti Holdings, Corp.	DE	N/A	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jyoti, LLC	DE	N/A	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jyoti, LLC	DE	N/A	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	N/A	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Kings Alley Credit Capital Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Kings Alley Credit Fund Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1038808				Apollo Laminates Agent, LLC	.DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1038808				Apollo Laminates Agent, LLC	.DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Linens Investors B, LLC	.DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	.DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.760	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	.DE	NIA	Apollo Investment Fund V, L.P.	Ownership	69.110	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	.DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	.DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	0.950	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	.DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.670	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Linens Investors, LLC	.DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	9.080	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4164690				Apollo Longevity, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0620861				Apollo Lyon Holdings (AIF FC), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0673416				Apollo Management (AQP) VII, LLC	.DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management (AQP) VIII, LLC	.DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management (Germany) VI, LLC	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investment Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4255986				Apollo Management (UK) VI, LLC	.DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0942315				Apollo Management Advisors Espana, S.L.U.	.ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3089323				Apollo Management Advisors GmbH	.DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0542647				Apollo Management Asia Pacific Limited	.HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0698591				Apollo Management GP, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350720				Apollo Management GP, LLC	.DE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351017				Apollo Management Holdings GP, LLC	.DE	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8351069				Apollo Management Holdings, L.P.	.DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3799194				Apollo Management III, L.P.	.DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0492781				Apollo Management International LLP	.GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-3983718				Apollo Management IV, L.P.	.DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Singapore Pte Ltd.	.SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0318387				Apollo Management V (EH), L.P.	.AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			13-4125398				Apollo Management V, L.P.	.DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0511921				Apollo Management VI (EH), L.P.	.AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2903207				Apollo Management VI, L.P.	.DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0673310				Apollo Management VII, L.P.	.DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management VIII, L.P.	.DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8350778				Apollo Management, L.P.	.DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Mar Time Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap B Intermediate Holdings, L.P.	.CYM	NIA	APQ MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1291905				Apollo MidCap Holdings (Cayman) GP Ltd.	.CYM	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman), L.P.	.CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Capital Management, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Credit Fund Advisors, L.P.	.DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Moultrie Credit Fund Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Moultrie Credit Fund, L.P.	DE	N/A	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MA Management II, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					152626		Apollo Natural Resources Partners I, L.P.	DE	N/A	Apollo AMP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354776				Apollo Natural Resources Partners L.P.	DE	N/A	Apollo AMP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0093047		120626		Apollo Netherlands Partners V(A), L.P.	CY	N/A	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0095578		120627		Apollo Netherlands Partners V(B), L.P.	CY	N/A	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CY	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0686360				Apollo Offshore Credit Strategies Fund Ltd.	CY	N/A	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0653908		1412548		Apollo Overseas Partners (Delaware 882) VII, L.P.	DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CY	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CY	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084314		1206225		Apollo Overseas Partners (I) VIII, L.P.	CY	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1162724		Apollo Overseas Partners IV, L.P.	CY	N/A	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330003		1473511		Apollo Overseas Partners V, L.P.	CY	N/A	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CY	N/A	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CY	N/A	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CY	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563853		1504570		Apollo Palmetto Advisors, L.P.	DE	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Partnership, L.P.	CY	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto HFA Advisors, L.P.	DE	N/A	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568831		1473552		Apollo Palmetto Management, LLC	DE	N/A	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Strategic Partnership, L.P.	DE	N/A	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	N/A	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	N/A	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	AIA	N/A	Joshua J. Harris	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	DE	N/A	APQ Asset Co., LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490289		Apollo Principal Holdings II GP, LLC	CY	N/A	Apollo Principal Holdings I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	DE	N/A	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	N/A	Apollo Principal Holdings III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566493		Apollo Principal Holdings III, L.P.	DE	N/A	APQ Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	N/A	APQ Corp.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541996		1505191		Apollo Principal Holdings IV, L.P.	CY	N/A	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1504572		Apollo Principal Holdings IX GP, Ltd.	DE	N/A	APQ (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716				Apollo Principal Holdings IX, L.P.	DE	N/A	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			26-3239567		1505190		Apollo Principal Holdings V GP, LLC	.C/M	N/A	AP0 Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3239713		1504573		Apollo Principal Holdings V, L.P.	.C/M	N/A	Apollo Principal Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3240477				Apollo Principal Holdings VI GP, LLC	.C/M	N/A	AP0 Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3240574				Apollo Principal Holdings VI, L.P.	.C/M	N/A	Apollo Principal Holdings VI GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0592625				Apollo Principal Holdings VII GP, Ltd.	.C/M	N/A	AP0 (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0592493				Apollo Principal Holdings VII, L.P.	.C/M	N/A	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-0614719				Apollo Principal Holdings VIII, L.P.	.C/M	N/A	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Principal Holdings X GP, Ltd.	.C/M	N/A	AP0 (FC II), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1218676				Apollo Principal Holdings X, L.P.	.C/M	N/A	Apollo Principal Holdings X GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2529748				Apollo Resolution Servicing GP, LLC	.DE	N/A	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2529836				Apollo Resolution Servicing, L.P.	.DE	N/A	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Resource Energy Holdings, L.P.	.DE	N/A	Apollo AMP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Rose GP, L.P.	.C/M	N/A	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Management, LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo RRI Management LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3381739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc.	.MD	N/A	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1656683				L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	.C/M	N/A	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1056830				Apollo SK Strategic Advisors, LLC	.A/A	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SK Strategic Co-Investors (DC-D), LLC								
			66-0786616				Apollo SK Strategic Investments, L.P.	.M/L	N/A	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1057128				Apollo SK Strategic Investments, L.P.	.C/M	N/A	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0855287				Apollo SK Strategic Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8339666				Apollo SOMA Advisors, L.P.	.DE	N/A	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8339608				Apollo SOMA Capital Management, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8472391				Apollo SOMA Co-Investors, LLC	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Opportunities Managed Account, L.P.	.DE	N/A	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8339290		1445269		Apollo Special Situations Advisors GP, LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Advisors, L.P.	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-1595040				Apollo Special Situations Fund, L.P.	.DE	N/A	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Management, L.P.	.DE	N/A	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Management, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SPN Advisors (AP0 DC), L.P.	.C/M	N/A	Apollo SPN Capital Management (AP0 DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031418				Apollo SPN Advisors (AP0 FC), L.P.	.C/M	N/A	Apollo SPN Capital Management (AP0 FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031543				Apollo SPN Advisors, L.P.	.C/M	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031656				Apollo SPN Capital Management (AP0 DC-GP), LLC	.C/M	N/A	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SPN Capital Management (AP0 FC-GP), LLC	.A/A	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031528					.A/A	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031535				Apollo SPN Capital Management, LLC	.A/A	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031640				Apollo SPN Co-Investors (D), L.P.	.A/A	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	.A/A	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Apollo Total Return Enhanced Advisors LP	.C/M	N/A	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Enhanced Management LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Total Return ERISA Advisors GP LLC	DE	N/A	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-463267				Apollo Total Return ERISA Advisors, L.P.	DE	N/A	Apollo Total Return Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Total Return Fund (Onshore) LP	DE	N/A	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets LP	.C/M	N/A	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets Ltd.	.C/M	N/A	Apollo TR Emerging Markets (Lux) S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			32-0444920				Apollo U.S. Real Estate Advisors GP II, LLC	.C/M	N/A	Apollo U.S. Real Estate Advisors GP II,	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Advisors II, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Advisors, L.P.	.C/M	N/A	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Capital Management, LLC	DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Co-Investors (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Management, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Partners, L.P.	.C/M	N/A	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF Co-Investors II (D), LLC	DE	N/A	Apollo Union Street Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF II (Williams Square Co Invest) L.P.	DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Value Administration, LLC	DE	N/A	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			73-1667140				Apollo Value Advisors, L.P.	DE	N/A	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			76-1667124		1317611		Apollo Value Capital Management, LLC	DE	N/A	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0233286		1456448		Apollo Value Capital Management, LLC	DE	N/A	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-0167339		1374206		Apollo Value Management GP, LLC	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Value Management, L.P.	.C/M	N/A	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Verival Lunga V GmbH	DEU	N/A	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VII TXU Administration, LLC	DE	N/A	Apollo Advisors VII (APO FO), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-167368				Apollo VII TXU Partners (B), L.P.	DE	N/A	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Zeus (Lux) S a r . l .	LUX	N/A	Apollo Zeus Holdings (Lux) S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	.C/M	N/A	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	.C/M	N/A	Apollo Zeus Strategic Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Zeus Strategic Advisors, LLC	DE	N/A	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Zeus Strategic Co-Investors (OC-D), LLC	DE	N/A	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Zeus Strategic Investments, L.P.	DE	N/A	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-3867570				Apollo Zeus Strategic Management, LLC	.C/M	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo/Cavenham European Managed Account, L.P.	DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.C/M	N/A	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			90-0986312		1532109		ARM Manager, LLC Athene Investment Analytics LLC Athene Mortgage Opportunities GP, LLC Autumleaf, L.P. Avant Holdings (MI) II, LLC	.DE .DE .DE .CYM .ML	NIA NIA NIA NIA NIA	Apollo Capital Management, L.P. Athene Asset Management, L.P. Apollo Principal Holdings VI, L.P. Apollo Advisors VI (BH), L.P. Apollo EPF II Partnership	Ownership Ownership Ownership Management Ownership	100.000 100.000 100.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			66-0784894 20-8298411				Avant Holdings (MI), LLC Bath Overseas Holdings, LLC Espresso Holdings 5, L.P. CAI Strategic European Real Estate Advisors GP, LLC CAI Strategic European Real Estate Advisors, L.P.	.ML .DE .DE .ML .ML	NIA NIA NIA NIA NIA	Apollo European Principal Finance Fund, L.P. Apollo Management VI, L.P. ANRP II (Obst AIV), L.P.	Ownership Management Ownership	100.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
			88-0682964 66-0796355 66-0796990				CAI Strategic European Real Estate Advisors GP, LLC CAI Strategic European Real Estate Advisors, L.P. Carpere Investments V (II), LLC Centre Street Whistler Holdings LLC CH2 Holdings GP, LLC	.ML .ML .DE .DE .DE	NIA NIA NIA NIA NIA	Apollo Principal Holdings VIII, L.P. CAI Strategic European Real Estate Advisors GP, LLC AIF V Management, LLC Apollo Centre Street Partnership, L.P. Apollo Management VIII, L.P.	Ownership Management Ownership Ownership Management	100.000 0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
							Champ GP, LLC Champ L.P. Champ Luxembourg Holdings S a r.l. Champ III (Lux) S a r.l.	.DE .CYM .LUX .LUX	NIA NIA NIA NIA	Apollo Principal Holdings VII, L.P. Champ GP, LLC Champ L.P. COF III Holdings (Lux) S a r.l.	Ownership Management Ownership Ownership	100.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							COF III Airopack Holdings Ltd. COF III Exempt GP Inc. Apollo COF III Exempt Feeder LP COF III Offshore GP Inc. COF III Offshore HK TMS Investment Holdings, L.P.	.CYM .DE .DE .DE .CYM	NIA NIA NIA NIA NIA	Apollo Credit Opportunity Fund III AIV I LP Apollo COF III Exempt Feeder LP Apollo Credit Opportunity Advisors III LP Apollo COF III Feeder LP	Ownership Ownership Management Ownership Management	100.000 100.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			98-1179773 46-3854082 30-0944586				COF III Offshore I LP COF III Offshore Whistler Holdings Inc. COF III Structured Finance (Lux) S a r.l.	.DE .DE .LUX	NIA NIA NIA	Apollo Credit Opportunity Advisors III LP Apollo Credit Opportunity Advisors III LP COF III Offshore I Ltd. COF III Structured Finance Holdings (Lux) S a r.l.	Management Management Ownership Ownership	0.000 0.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							COF III Whistler Holdings LLC CP1 2005 Asia Pacific Carried Interest Program, L.P. CP1 2005 European Carried Interest Program, L.P. CP1 2005 Global Carried Interest Program, L.P.	.DE .CYM .CYM .CYM	NIA NIA NIA NIA	Apollo Credit Opportunity Fund III AIV I LP AGE GP Holdings, LLC AGE GP Holdings, LLC AGE GP Holdings, LLC	Ownership Management Management Management	100.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							CP1 2005 North America Carried Interest Program, L.P. CP1 Capital Partners Asia Pacific (Cayman), L.P. CP1 Capital Partners Asia Pacific (DE), L.P. CP1 Capital Partners Asia Pacific GP Ltd.	.CYM .CYM .CYM .CYM	NIA NIA NIA NIA	AGE GP Holdings, LLC CP1 Capital Partners Asia Pacific GP Ltd. CP1 Capital Partners Asia Pacific GP Ltd. AGE GP Holdings, LLC	Management Management Management Ownership	0.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							CP1 Capital Partners Asia Pacific (DE), L.P. CP1 Capital Partners Europe (DE), L.P. CP1 Capital Partners Europe (DEI), L.P. CP1 Capital Partners Europe (NFI), L.P.	.DE .CYM .DE .GBR	NIA NIA NIA NIA	CP1 Capital Partners Asia Pacific GP Ltd. CP1 Capital Partners Europe GP Ltd. CP1 European Fund GP LLC CP1 European Fund GP LLC	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	

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					1372946		CPI Capital Partners Europe GP Ltd. CPI Capital Partners Europe L.P. CPI Capital Partners Europe Financing Sarl CPI CQP EU-T Scots LP	.CYM .GBR .LUX .GBR	NIA NIA NIA NIA	AGE GP Holdings, LLC CPI European Fund GP LLC CPI Capital Partners Europe Holdings Sarl CPI Capital Partners Europe GP Ltd. CPI Capital Partners Asia Pacific GP Ltd.	Ownership Management Ownership Management	100 000 0 000 100 000 0 000	AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							CPI CP Asia TE, L.P. CPI CPEH 2 Sarl CPI CPEH 2 Sarl CPI European Carried Interest, L.P. CPI European Fund GP LLC CPI India I Ltd. CPI IA GP LLC CPI Redo I Sarl CPI Redo II Sarl CPI Ukraine Super Holdco Limited Cupino Limited	.CYM .LUX .LUX .CYM .DE .IRT .DE .LUX .LUX .NJ .NJ .CYP	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	CPI Capital Partners Europe (NFR), L.P. CPI Capital Partners Europe L.P. CPI Capital Partners Europe L.P. CPI Capital Partners Europe L.P. CPI Capital Partners Europe L.P. CPI Capital Partners Asia Pacific, L.P. CPI CPEH 2 Sarl CPI CPEH 2 Sarl CPI Capital Partners Europe L.P. CPI Capital Partners Europe (NFR), L.P. CPI Capital Partners Asia Pacific, L.P.	Management Ownership Ownership Management Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	0 000 55 810 44 190 0 000 100 000 100 000 100 000 100 000 100 000 55 810 44 190 100 000	AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			98-0490642		1373035		Cyclone Royalties, LLC Delaware Rose GP, L.L.C. DSB Parent GP, LLC EPE Acquisition Holdings, LLC	.DE .DE .DE .DE	NIA NIA NIA NIA	Apollo Royalties Management, LLC Apollo Principal Holdings III, L.P. AP IX DSB Holdings, L.P. Apollo Management VII, L.P. Apollo Commodities Management, L.P., with respect to Series I	Ownership Ownership Ownership Ownership	100 000 100 000 100 000 90 000	AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			80-0797171				EPE Acquisition Holdings, LLC Phoenix Luxco S.a.r.l. EPF Acquisition Co 22 S.a.r.l. EPF Acquisition Co 26 S.a.r.l.	.DE .LUX .LUX .LUX	NIA NIA NIA NIA	Apollo Management VII, L.P. Avant Holdings (MI) II, LLC EPF Acquisition Co 26 S.a.r.l. Apollo EPF II Partnership Apollo/Cavenham European Managed Account, L.P.	Ownership Ownership Ownership Ownership	10 000 100 000 100 000 100 000	AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			80-0797171				Cavenham Holdings S.a.r.l. Cavenham Investments S.a.r.l. EPF Acquisition Co 40 S.a.r.l. EPF Acquisition Co 43 S.a.r.l.	.LUX .LUX .LUX .LUX	NIA NIA NIA NIA	Cavenham Holdings S.a.r.l. Avant Holdings (MI) II, LLC EPF Acquisition Co 26 S.a.r.l. Apollo EPF II Partnership Apollo/Cavenham European Managed Account, L.P.	Ownership Ownership Ownership Ownership	100 000 100 000 100 000 100 000	AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			98-1187819				Smart Holdco S.a.r.l.	.LUX	NIA	Smart Holdco S.a.r.l.	Ownership	37 130	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1187819				Smart Holdco S.a.r.l.	.LUX	NIA	(Euro A), L.P. Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	5 410	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1187819				Smart Holdco S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P. Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	30 940	AGM: M. Rowan; J. Harris; L. Black	N0	
			98-1187819				Smart Holdco S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P. Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26 520	AGM: M. Rowan; J. Harris; L. Black	N0	
			66-0783993				EPF II Team Carry Plan, L.P. Little Bear Holdings, L.P. Epsilon Debt 2, LLC Epsilon Debt 3, LLC Espresso Holdings 2, L.P. Epsilon Debt 5, LLC Epsilon Debt 6, LLC Alpage Holdings, L.P. Tuloloma, L.P.	.MEX .DE .DE .DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo EPF II Capital Management, LLC North Star Debt Holdings GP, LLC Epsilon Debt Holdings, L.P. Epsilon Debt Holdings, L.P. Epsilon Debt Holdings, L.P. Epsilon Debt Holdings, L.P. Epsilon Debt Holdings, L.P. Apollo Advisors IX, L.P. Apollo AMP Advisors III, L.P.	Management Management Ownership Ownership Ownership Ownership Ownership Ownership Ownership	0 000 0 000 100 000 100 000 100 000 100 000 100 000 0 000 0 000	AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black AGM: M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0	
			98-0591709				Upper Panorama Debt Holdings, L.P.	.DE	NIA	Apollo to Advisors IX, L.P.	Management	0 000	AGM: M. Rowan; J. Harris; L. Black	N0	
							Euro VI (BC) S.a.r.l.	.LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100 000	AGM: M. Rowan; J. Harris; L. Black	N0	

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			98-1172336				Europe Hotel Holdings (M)I, LLC	.MH	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1105553				FCI Co-Investors II (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-4129133				FCI Co-Investors III (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0923951				Financial Credit I Capital Management, LLC	.DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit II Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit III Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1105543				Financial Credit Investment Advisors II, L.P.	.CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment Advisors III, L.P.	.CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-6181637				Financial Credit Investment I Trust C-4	.DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment II (Feeder), L.P.	.CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1142460				Financial Credit Investment II Limited	.IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2476966				Financial Credit Investment II Manager, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment II Trust A	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1105560				Financial Credit Investment II, L.P.	.CYM	NIA	L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment III Manager, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment III, L.P.	.CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Franklin Whistler Holdings LLC	.DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1015196				Granelle Limited	.CYP	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0565061				Greenhouse Holdings, Ltd.	.CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							GSAM Apollo Holdings, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Gulf Stream Asset Management, LLC	.NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							H&K Investments GP 2005, LLC	.AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8359623		1425874		Haniet Holdings LLC	.DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8359623		1425874		Haniet Holdings LLC	.DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8359823		1425874		Haniet Holdings LLC	.DE	NIA	Marco J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0798991				Harvest Holdings (W), LLC	.MH	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			66-0798877				Harvest Holdings, LLC	.MH	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3886959				Hexion AIF VI Overseas Holdings, L.P.	.DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Insight Solutions GP, LLC	.DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Insight Solutions Ltd.	.MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Insight Solutions Ltd.	.MRT	NIA	APP International Ltd	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	APP Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2582153				Ipanema Energy Holdings GP, LLC	.DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-2582438				Ipanema Energy Holdings, L.P.	.DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			98-1190096				Novelas Maritime (Cayman) GP, Ltd.	.CYM	NIA	Zeus Investments, L.P.	Ownership	4,780	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1190096				Novelas Maritime (Cayman) GP, Ltd.	.CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1,250	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190106				Novelas Maritime (Cayman) Holdings, L.P.	.CYM	NIA	Verival Tung Novelas Maritime N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Novelas Maritime N Holding GmbH & Co. KG	.DEU	NIA	Apollo European Principal Finance Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0684357				Oracle Holding S.a.r.l.	.LUX	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0684359				Oracle REO Holdco S.a.r.l.	.LUX	NIA	Oracle Holding S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0684358				Oracle Securitization S.a.r.l.	.LUX	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2316412				Overwood GP, LLC	.DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2316506				Overwood, L.P.	.DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	.CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Palmetto Athene Holdings, LLC	.DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ranshorn Debt Holdings, L.P.	.DE	NIA	PDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Espresso Holdings 4, L.P.	.DE	NIA	PDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Espresso Holdings, L.P.	.DE	NIA	PDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PDCH 7, LLC	.DE	NIA	PDCH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ludlow DH 5, LLC	.DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Tarpon DH, LLC	.DE	NIA	Apollo APF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Prime Security Services GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Ribbon Holdings JV (M) Partnership	.MHL	NIA	Apollo EPF II Partnership	Ownership	94,580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1190227				AP0 (Anguilla), LLC	.AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Shantlial Holdings Netherlands B.V.	.NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1057429				SK Strategic Investments Holdings Ltd.	.CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							SK Strategic Whistler Holdings LLC	.DE	NIA	AMS (IE), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							SONA Whistler Holdings LLC	.DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0861050				ST Holdings GP, LLC	.CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0860874				ST Management Holdings, LLC	.CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0701493				Stone Tower Europe LLC	.DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Striker Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Texas GP S.a.r.l.	.LUX	NIA	Texas Holding S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Texas Propco 1 S.C.S.	.LUX	NIA	Texas GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Texas Propco 2 S.C.S.	.LUX	NIA	Texas GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Texas Propco 3 S.C.S.	.LUX	NIA	Texas GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Texas Propco 4 S.C.S.	.LUX	NIA	Texas GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3339439				VC GP C, LLC	.DE	NIA	Apollo Advisors VI (AP0 FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3339439				VC GP C, LLC	.DE	NIA	Apollo Advisors VII (AP0 FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3339443				VC GP, LLC	.DE	NIA	Apollo Advisors VII (AP0 DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-3339443				VC GP, LLC	.DE	NIA	Apollo Advisors VII (AP0 DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-247534				Vision Crop Innovation, LLC	.DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1284349				Vulcan Holdings (FC), LLC	.AIA	NIA	Vulcan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Waverly DH, LLC	.DE	NIA	APP II (Obbt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Webb III S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-0680858				Webb S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1291920				Zeus Feeder, L.P.	.CYM	NIA	AP0 MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1137905				Zeus Investments, L.P.	.CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Zeus Strategic US Holdings L.P.	.DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAHE UK CM, LLC	.AIA	NIA	Apollo Principal Holdings XI, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACC Advisors D, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether III, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether IV, LLC	.AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aether V, LLC	.AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	.JHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Hong Kong Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Vulcan Holdings, L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII (AIV), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALME (DE) Loan Funding III, LLC	.DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Luxembourg 2 S a r.l.	.LUX	NIA	Alteri Luxembourg S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Luxembourg S a r.l.	.LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (AIV-L), L.P.	.CYM	NIA	ANPP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (Caelus Intermediate), L.P.	.DE	NIA	Apollo to ANPP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II TE (Conduit AIV III), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (DE) VIII (AIV I FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (DE) VIII (AIV II FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (DE) VIII (AIV III FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP (DE) VIII (AIV-L), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV I FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV II FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV III FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV IV FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV V FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV VI FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV VII FC), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV-L A), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV-L B), L.P.	.CYM	NIA	Apollo to VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (Caelus Intermediate), L.P.	.DE	NIA	Apollo to Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-11), LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Jewel Holdings (EH-12) LLC	.DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV I), L.P.	.DE	NIA	Apollo to Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV II), L.P.	.DE	NIA	Apollo to Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV III), L.P.	.DE	NIA	Apollo to Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII 892/TE (AIV IV), L.P.	.DE	NIA	Apollo to Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Primavera Holdings S a r.l.	.LUX	NIA	AIF VII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP0 UK (FC), LLC	.AIA	NIA	Apollo to Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo 892/TE (Caelus Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (APO DC), L.P.	.CYM	NIA	Apollo to Advisors VIII (APO DC-SP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors VIII (APO DC-SP), LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	.DE	NIA	Apollo A-N Credit Advisors (APO FC-SP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo A-N Credit Co-Investors (FC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo A-N Credit Fund (Delaware), L.P.	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANP Capital Management II, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset Management Europe LP	.GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset Management Europe LP	.GBR	NIA	AAME UK OM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Co-Investors VIII (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Funding IV Ltd.	.CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ECI (Caelus Intermediate DC), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors GP LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors LP	.CYM	NIA	Apollo Energy Oppor tunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Co-Investors (D) LLC								
							Apollo Energy Opportunity Fund LP	.DE	NIA	Apollo to Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Management LLC	.DE	NIA	Apollo Energy Oppor tunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Private Equity IV (Mauritius) Ltd	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	.DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Advisors (APO DC), LLC	.DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Fund, L.P.	.DE	NIA	Apollo to Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Fixed Income Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	.DE	NIA	Apollo to Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	.DE	NIA	Apollo Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Fund, L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Lincoln Private Credit Management, LLC	.DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Offshore Energy Opportunity Fund Ltd.	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Principal Holdings VIII GP, Ltd.	.CYM	NIA	Apollo to Energy Oppor tunity Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Principal Holdings XI, Ltd.	.CYM	NIA	APQ Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Principal Holdings XI, LLC	.AIA	NIA	APQ UK (FC), Limited	Ownership	46.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Management LLC	.AIA	NIA	AMI (Holdings), LLC	Ownership	54.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Co-Investors (D) GP LLC	.DE	NIA	Apollo to Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Co-Investors (D) LP	.DE	NIA	Apollo to Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund (Exempt) LP	.DE	NIA	Apollo to Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund (Offshore) Ltd.	.CYM	NIA	Apollo to Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR AIV Holdco Ltd.	.CYM	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 1 Corp.	.DE	NIA	Apollo to Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 2 Corp.	.DE	NIA	Apollo to Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Blocker 3 Ltd.	.CYM	NIA	Apollo to Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TR Commercial Real Estate Debt LLC	.DE	NIA	Apollo to Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
										Apollo to Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo TR Commercial Real Estate Debt LLC ...	.DE	N/A	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Commercial Real Estate Debt LLC ...	.DE	N/A	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets (Can.) LP	.CYM	N/A	Apollo TR Emerging Markets GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets (Lux) S.a.r.l.	.LUX	N/A	Apollo TR Emerging Markets GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Emerging Markets GP LLC	.DE	N/A	Apollo TR Emerging Markets Holdings (Lux) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	.CYM	N/A	Apollo TR Emerging Markets Holdings Ltd.	Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR European High Yield Bond Holdings Ltd.	.CYM	N/A	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2062316				Apollo TR Structured Credit II, LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-2062316				Apollo TR Structured Credit II, LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Opportunistic Ltd.	.CYM	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Opportunistic Ltd.	.CYM	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Holdings LLC	.DE	N/A	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Ltd.	.CYM	N/A	Apollo TR PL Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Offshore Holdings Corp.	.DE	N/A	Apollo TR PL Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR PL Offshore Holdings Ltd.	.CYM	N/A	Apollo TR PL Offshore Holdings Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending (Supplemental I) Holdings LP	.DE	N/A	Apollo TR PL Offshore Holdings Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending (Supplemental I) Ltd.	.DE	N/A	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending Holdings LP	.CYM	N/A	Apollo TR Proprietary Lending	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending LP	.DE	N/A	(Supplemental I) Holdings LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Proprietary Lending Ltd.	.CYM	N/A	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		81-1425805	81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A	Apollo TR Proprietary Lending Holdings LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Non-Agency Resi Real Estate LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Structured Credit LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Structured Credit LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US Broadly Syndicated Loan LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US Broadly Syndicated Loan LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US High Yield Bond LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US High Yield Bond LLC	.DE	N/A	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR US High Yield Bond LLC	.DE	N/A	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF Co-Investors II (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VIII GenPar, Ltd.	.CYM	N/A	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							August Global Management, LLC	.FL	N/A	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Dutch Holdings Cayman Ltd.	.CYM	N/A	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Exempt I Ltd.	.CYM	N/A	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Exempt MSR Holdings Inc.	.DE	N/A	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							COF III Offshore MSR Holdings Inc.	.DE	N/A	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 19 S.a.r.l.	.LUX	N/A	Foxtrot Holdings Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial Credit Investment II Trust B	.DE	N/A	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

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							Financial Credit Investment II Trust C	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust D	.DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment II Trust WT	.DE	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman) GP, Ltd.	.CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	N0	
							Foxtrot Holdings (Cayman), L.P.	.CYM	NIA	Avant Holdings (MI) II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Hampton Holding (MI), LLC	.MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lunar JV Finance Limited	.JEY	NIA	Lunar JV Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lunar JV Holding Ltd.	.JEY	NIA	Apollo Lunar Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NR Debt Holdings (Lux) S a r .l.	.LUX	NIA	NR Debt Holdings Parent (Lux) S a r .l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NR Debt Holdings Parent (Lux) S a r .l.	.LUX	NIA	AMP Debt Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH 1, LLC	.DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Espresso Holdings 3, L.P.	.DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-3033319				AP VII1 (QFP AIV I), L.P.	.DE	NIA	PCDH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH Holdings III, L.P.	.CYM	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH Holdings, L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Polar Cod Shipping LLC	.MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Polar Unicorn Shipping LLC	.MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Redding Ridge Advisors LLC	.DE	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Redding Ridge Holdings LP	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European Broadly Syndicated Loan (Lux) S a r .l.	.CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European Broadly Syndicated Loan (Lux) S a r .l.	.LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S a r .l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European Broadly Syndicated Loan L.P.	.CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond (Lux) S a r .l.	.LUX	NIA	TRF European High Yield Bond Holdings (Lux) S a r .l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond L.P.	.CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond L.P.	.CYM	NIA	TRF European High Yield Bond (Lux) S a r .l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							TRF European High Yield Bond Ltd.	.CYM	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Venator Investment Management Consulting (Shanghai) Limited	.CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Venator Real Estate Capital Partners (Hong Kong) Limited	.HKG	NIA	AGEE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vulcan Holdings, L.P.	.DE	NIA	Apollo to AMP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vulcan Holdings, L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Vulcan Holdings, L.P.	.LUX	NIA	Apollo to Emerging Markets Debt Holdings (Lux) S a r .l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt (Lux) S a r .l.	.LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Advisors GP LLC	.DE	NIA	Apollo to Emerging Markets Debt Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Advisors LP	.CYM	NIA	Apollo to Emerging Markets Debt Advisors GP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	.DE	NIA	Apollo to Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Emerging Markets Debt Co-Investors (D) LP	.DE	NIA	Apollo to Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Emerging Markets Debt Holdings (Lux) S a r . l .	.LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo Emerging Markets Debt Management LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo Total Return Master Fund (AIV) LP	.CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo Total Return Master Fund LP	.CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo TR Emerging Markets Holdings Ltd.	.CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	No	
							Texas Holding S a r . l .	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			98-1184882				Apollo Credit NS Holdings (Lux) S a r . l .	.LUX	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Lapithus Management, S.L., Sociedad Unipersonal	.ESP	NIA	Lapithus Management S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AP VIII (POH AIV), L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Liners Investors, LLC	.DE	NIA	Apollo Investment Fund V, L.P.	Ownership	56.230	AGM; M. Rowan; J. Harris; L. Black	No	
							Aether I, LLC	.AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Aether II, LLC	.AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF VIII Debt AIV I, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
			47-315235				AIF VIII Debt AIV II, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF VIII Debt Corp AIV I, L.P.	.CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANP (DEE II Intermediate DC A), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANP (DEE II Intermediate DC B), LLC	.DE	NIA	Apollo Commodities Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANP Debt Holdings AIV, L.P.	.CYM	NIA	ANP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANP II (Bridge FC), L.P.	.CYM	NIA	ANP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							ANP II DE Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AP VIII Duke Holdings GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AP0 UK (FC), Limited	.GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							A-N Credit (ST), L.P.	.CYM	NIA	A-N Credit (ST) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							A-N Credit (ST) GP, Ltd.	.CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo A-N Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo Global Funding, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo MidCap FinCo Feeder GP LLC	.DE	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo MidCap FinCo Feeder, L.P.	.DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Sun Lux Subco S a r . l .	.LUX	NIA	Sun Lux Holdco S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Epsilon Debt Holdings, L.P.	.DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Espresso Holdings 6, L.P.	.DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							AIF VIII (Ludlow DH AIV II), L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Ludlow DH 4, LLC	.DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Ipanema Energy I, LLC	.DE	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Junro PQDH, LLC	.AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
			82-0940441				AP IIEG Debt Holdings LLC	.DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Rensen Debt Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Rensen Debt Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Rensen DH, LLC	.DE	NIA	Rensen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo USRE II REIT (Portfolio A) LLC	.DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	No	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	No	

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							Apollo Asia Real Estate Co-Investors (FC-U), Ltd.	.CYM.....	NIA.....	Apollo Principal Holdings IX, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ANPP II TE (APP Conduit AIV), L.P.	.DE.....	NIA.....	Apollo ANPP Advisors II (APO DC), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANPP II (AIV IV FC), L.P.	.CYM.....	NIA.....	ANPP II GenPar, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANPP II (AIV III FC), L.P.	.CYM.....	NIA.....	ANPP II GenPar, Ltd.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	.CYM.....	NIA.....	Apollo Zeus Strategic Investments, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							COF III Offshore Real Property Holdings Ltd.	.CYM.....	NIA.....						
			98-1296410				AESI II Real Property Holdings Ltd.	.CYM.....	NIA.....	Apollo COF III Feeder LP	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1297259				SKSI Real Property Holdings Ltd.	.CYM.....	NIA.....	AESI (Holdings) II, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1296397				AP VIII Prime Security Services Management, LLC	.CYM.....	NIA.....	Apollo SK Strategic Investments, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Investment Management Europe LP	.DE.....	NIA.....	Apollo Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Investment Management Europe LP	.GBR.....	NIA.....	Apollo Principal Holdings XI, LLC	Ownership.....	99,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Whitetaawk CDO Funding LLC	.GBR.....	NIA.....	AME UK OM, LLC	Ownership.....	1,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Lunar Ltd.	.DE.....	NIA.....	Apollo ST Debt Advisors LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.JEY.....	NIA.....	Windini II Lux Subco S.a.r.l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
										Apollo Moultrie Credit Fund Advisors, L.P.					
							Apollo Moultrie Cayman, L.P.	.CYM.....	NIA.....		Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Kings Alley Cayman, L.P.	.CYM.....	NIA.....	Apollo Kings Alley Credit Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	AESI (Holdings) II, L.P.	Ownership.....	1,800	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Cavenham Investments S.a.r.l.	Ownership.....	0,700	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Value Investment Master Fund, L.P.	Ownership.....	2,540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo SPN Investments I (Credit), LLC	Ownership.....	2,670	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo SK Strategic Investments, L.P.	Ownership.....	2,590	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Lincoln Fixed Income Fund, L.P.	Ownership.....	0,920	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Energy Opportunity Fund LP	Ownership.....	9,330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Credit Strategies Master Fund Ltd.	Ownership.....	8,540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Credit Master Fund Ltd.	Ownership.....	6,240	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to Credit Master Fund Ltd.	Ownership.....	2,160	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to A-N Credit Fund (DE), L.P.	Ownership.....	2,250	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	AP Investment Europe III, L.P.	Ownership.....	1,700	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	AEC (Lux) S.a.r.l.	Ownership.....	3,280	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to Zeus Strategic Investments, L.P.	Ownership.....	1,220	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo TR Opportunistic Ltd.	Ownership.....				
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Special Opportunities Managed Account, L.P.	Ownership.....	9,980	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo Lincoln Private Credit Fund, L.P.	Ownership.....	1,220	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to Franklin Partnership, L.P.	Ownership.....	1,760	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to Credit Opportunity Trading Fund III	Ownership.....				
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....		Ownership.....	34,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to Centre Street Partnership, L.P.	Ownership.....	6,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to Alternative Credit Long Short Fund L.P.	Ownership.....				
							AP RR Holdings (Lux) S.a.r.l.	.LUX.....	NIA.....	AP RR Holdings (Lux) S.a.r.l.	Ownership.....	0,170	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP RR Investments (Lux) S.a.r.l.	.LUX.....	NIA.....	Apollo to Advisors IX, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Overseas Partners IX, L.P.	.CYM.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Overseas Partners (DE 892) IX, L.P.	.DE.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Investment Fund (I) IX, L.P.	.DE.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Overseas Partners (DE) IX, L.P.	.DE.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Co-Investors IX (C), L.P.	.CYM.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Investment Fund IX, L.P.	.DE.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to Co-Investors IX (B), L.P.	.DE.....	NIA.....	Apollo to Advisors IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Co-Investors IX (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Overseas Partners I (I) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Co-Investors IX (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Fund Administration IX, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Management IX, L.P.	.DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF IX Management, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Advisors IX, L.P.	.CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Capital Management IX, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							XL Dutch Member LLC	.DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Sprint Co-Investment Advisors, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Seta Holdco S a r l	.LUX	NIA	Lapothus Management S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	.CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Seta S a r l	.LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Co-Investors III (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Co-Investors III (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 66 S a r l	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tower Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4398074				Apollo Tower Credit Fund, L.P.	.DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tower Credit Advisors, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4307778				ANPP II TE (Conduit AIV I (I-R), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4315144				ANPP II TE (Conduit AIV II (R), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4328971				ANPP II TE (Conduit AIV I (R), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1333958				ANPP II (AIV R-L D), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1333689				ANPP II (AIV R-L C), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1333499				ANPP II (AIV R-L B), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1333322				ANPP II (AIV R-L A), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Service Limited	.MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Link Holding Limited	.VGB	NIA	Apollo Asia Link Convestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Atlas Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1331153				Apollo Atlas Fund, LLC	.CYM	NIA	Apollo Atlas Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1331227				Apollo Atlas Master Fund, LLC	.CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Atlas Advisors (AP0 FC), L.P.	.CYM	NIA	Apollo Atlas Advisors (AP0 FC-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Atlas Advisors (AP0 FC-CP), LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1329554				ANPP II (IH FC), L.P.	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ARX Co-Invest GP, LLC	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ARX Co-Invest GP, LLC	.CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	66.660	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1329346				ANPP II ARX Holdings, L.P.	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1329509				ANPP II (IH AIV), L.P.	.CYM	NIA	Apollo ANPP Advisors II (H), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1329456				ANPP II (AIV VII FC), L.P.	.CYM	NIA	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Queso GP, LLC	.DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II Asia Intermediate, LLC	.AIA	NIA	AP VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIF VIII Asia Intermediate II, LLC	.AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-3634703				AP Inception Co-Invest, L.P.	.DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Inception Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (DE AIV-L IV), L.P.	.DE	NIA	Apollo ANPP Advisors II (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required?	*
			98-1327434				Apollo ANP Co-Investors II (IH-D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1327317				Apollo ANP Co-Investors II (IH-A), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1327449				ANPP II International Holdings, L.P.	.C/M	N/A	Apollo ANPP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1326543				Apollo ANP Co-Investors II (IH-B), L.P.	.C/M	N/A	Apollo ANPP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANP Advisors II (IH), L.P.	.C/M	N/A	Apollo ANPP Advisors II (IH-QP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANPP Advisors II (IH-QP), LLC	.C/M	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Link Limited	.V/B	N/A	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3754356				Apollo U.S. Real Estate Fund II (MC Platform) Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE IMC Platform Investor, LLC	.DE	N/A	Apollo U.S. Real Estate Fund II (MC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1322407				ANPP II (AIV VI FC), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1322128				ANPP II (AIV V FC), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Funds (CAV	.I/R	N/A	ACF-Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (DEE II Intermediate DC E), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3514271				AP VIII Eagle LM5 Holdings, L.P.	.DE	N/A	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3568670				AP VIII Eagle LM5 Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4010756							Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	.DE	N/A	Apollo Energy Opportunity Advisors (APO DC) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Co-Investors (DC-0) LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors (APO DC) LP	.C/M	N/A	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1323880				ANPP II (AIV-L D), L.P.	.C/M	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Co-Investors (IH-D), L.P.	.C/M	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3369576				AP VIII Inception Holdings, L.P.	.DE	N/A	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Inception Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3341233				AP VIII Aspen Holdings, L.P.	.DE	N/A	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Aspen Holdings GP, LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool GP, LLC with respect to Series I	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool GP, LLC with respect to Series A	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Global Carry Pool Intermediate (FC), L.P.	.C/M	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317706				Apollo Global Carry Pool Intermediate (DC), L.P.	.C/M	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317704				Apollo Global Carry Pool Intermediate, L.P.	.C/M	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	.C/M	N/A	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3328049				AGRE Steelbridge Las Olas West Member, LLC	.DE	N/A	Apollo Global Carry Pool GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Love II GP, LLC	.DE	N/A	Apollo USRE II REIT (Las Olas West) LLC L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			81-3277675 81-3286805 98-1316033 98-1316025 98-1316019 81-3255431 81-3143196 81-3100697 81-3123578 81-3124012				ANPP II (DE AIV-L III), L.P. Apollo USREF II (Las Olas) Holdings, L.P. Apollo Special Sits International Holdings, L.P. Apollo Special Situations Advisors (IH), L.P. Apollo Special Situations Advisors (IH-SP), Ltd. Apollo A-N Credit Fund (DE), L.P. Sun Lux Holdco S.a r.l. AP Dakota Co-Invest, L.P. AP Dakota Co-Invest SP, LLC AP VIIII Dakota Holdings, L.P. AP Socrates Co-Invest, L.P. Apollo Socrates Co-Invest SP, LLC AP VIIII Socrates Holdings, L.P. AP VIIII Socrates Holdings SP, LLC AP VIIII Socrates Holdings SP, LLC CTM Aircraft Investors SP, Ltd. CTM Aircraft Investors, L.P. CTM Aircraft Investors S.a r.l. AP Special Sits Lowell Holdings, L.P. AP Special Sits Lowell Holdings SP, LLC A-N Credit (ST) SP, Ltd. Apollo Accord Management, LLC Apollo Accord Advisors, LLC ACF Europe Management, LLC AP VIIII Sky High Holdings SP, LLC AP VIIII Sky High Holdings SP, LLC AP VIIII Sky High Holdings SP, LLC AP VIIII Sky High Holdings SP, LLC EPE Debt Co-Investors SP, LLC EPE Debt Co-Investors SP, LLC Apollo Asia RE Singapore I Pte. Ltd. AGRE Debt I - Del, LLC Apollo European Principal Finance Fund IIII (Master Euro B), L.P. Apollo European Principal Finance Fund IIII (Master Dollar B), L.P. Apollo European Principal Finance Fund IIII (Euro B), L.P. Apollo EPF Advisors III, L.P. Apollo European Principal Finance Fund IIII (Dollar B), L.P.	..DE ..DE ..CYM ..CYM ..CYM ..DE ..LUX ..DE ..DE ..DE ..DE ..DE ..DE ..DE ..DE ..CYM ..CYM ..LUX ..CYM ..CYM ..DE ..DE ..DE ..DE ..DE ..DE ..DE ..DE ..DE ..DE ..CYM ..CYM ..CYM ..CYM ..CYM ..CYM	NIA 						

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF Management III, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EPF III Capital Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo SA Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Pomegranate GP, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	.DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Direct II Singapore Pte. Ltd.	.SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AION Direct Private II Limited	.MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Designated Activity Company	.IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Holdings Pvt Ltd	.MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Financials Pvt Ltd	.MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Capital Pvt Ltd	.MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP GH Holdings Singapore Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte. Ltd.?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	.LUX	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management (AOP) IX, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1346307				Apollo Overseas Partners (Lux) IX, SCSp	.LUX	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF Subsidiary, LLC	.CYM	NIA	Apollo Tower Credit Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Securitization S.a r.l.	.LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S.a r.l.	.LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 68 S.a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1346747				Apollo (Wolfcamp Temp FC), LLC	.AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	.DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Wolfcamp Holdings L.P.	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF S.a r.l.	.LUX	NIA	Apollo ANP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1350070				ATCF HoldCo S.a r.l.	.LUX	NIA	ATCF HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF ST Advisors, LLC	.CYM	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0852629				Wolfcamp Co-Investors, L.P.	.DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Wolfcamp Co-Investors GP, LLC	.DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP (ECI AIV), L.P.	.DE	NIA	Apollo ANP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0782718				ANPP (Wolfcamp Intermediate FC), L.P.	.DE	NIA	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1355768				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	.CYM	NIA	ANPP EPF GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP VII (Wolfcamp Intermediate FC), L.P.	.CYM	NIA	ACP VII EPF GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1358776				Apollo (Wolfcamp Intermediate FC), L.P.	.CYM	NIA	ACP VII EPF GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1358876				Apollo (Wolfcamp Intermediate DC I-A), LLC	.DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	.DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	.DE	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			82-0979468				Apollo (Wolcamp Intermediate DC 11), LLC Apollo (Wolcamp Intermediate DC 11 Holdings L.P.	.DE	NIA	Apollo (Wolcamp Intermediate DC 11 Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0979836				Apollo (Wolcamp Intermediate DC 11 Holdings L.P.	.DE	NIA	Apollo to Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-0979836				Apollo to Cavenham EIA Management II, LLC	.DE	NIA	Apollo to ANP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANP II (DEE II Intermediate) (Hedge SPV), LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANP (DEE II Intermediate) (Hedge SPV), LLC	.CYM	NIA	ANP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to Cavenham EIA Capital Management II, LLC	.CYM	NIA	ANP (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1360470				Apollo to Cavenham EIA Advisors II, L.P.	.CYM	NIA	Apollo to Cavenham EIA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1360506				Apollo to Cavenham European Managed Account II, L.P.	.CYM	NIA	Apollo to Cavenham EIA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			35-2590225				Apollo to Asia Real Estate Co-Investors (A), L.P.	.CYM	NIA	Apollo to Cavenham EIA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1356468				ANP II Double Eagle Energy Holdings III, L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1343994				ANP II (DEE III Intermediate DC Z), LLC	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANP II (DEE III Intermediate), LLC	.DE	NIA	ANP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1242375				ANP II (AIV L-DEE III C), L.P.	.DE	NIA	Apollo to Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1224980				ANP II (AIV L-DEE III B), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1199521				ANP II (AIV L-DEE III A), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1439441				ANP II TE (Conduit AIV PA-L C), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1425570				ANP II TE (Conduit AIV PA-L B), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1410533				ANP II TE (Conduit AIV PA-L A), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1390847				ANP II (AIV PA-L C), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1327407				ANP II (AIV PA-L B), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1307171				ANP II (AIV PA-L A), L.P.	.DE	NIA	Apollo to ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1848131				Apollo to Asia Real Estate AAC Advisors, L.P.	.CYM	NIA	Apollo to Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			37-1861495				Apollo to Asia Real Estate AAC Fund, L.P.	.DE	NIA	Apollo to Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TRF CM Management, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	.DE	NIA	Apollo to Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	.CYM	NIA	Apollo to Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1408478				Apollo Structured Credit Recovery Advisors IV LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Structured Credit Recovery Management IV LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1365316				Apollo to Offshore Structured Credit Recovery Fund IV Ltd.	.CYM	NIA	Apollo to Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIC SPV Holdings II, LLC	.DE	NIA	Apollo to Structured Credit Recovery Management IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP VIII (AIV), L.P.	.DE	NIA	Apollo Investment Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Olympus Holdings, L.P.	.DE	NIA	Apollo to Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Olympus Holdings GP, LLC	.DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo to XP Management, LLC	.DE	NIA	Apollo to Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							ANPP II (Phoenix Intermediate), LLC	.DE	NIA	ANPP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1776587				ANPP II Phoenix Holdings, L.P.	.DE	NIA	Apollo AMP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1768571				ANPP II (Phoenix Intermediate DC Z), LLC	.DE	NIA	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TRF MP Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Propco (Falkensee) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Holdco S a r.l.	.LUX	NIA	ELP Topco S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Topco S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Topco S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Topco S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Topco S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 74 S a r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 74 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF Acquisition Co 74 S a r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-136873				EPF Acquisition Co 73 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALM Funding LP	.CYM	NIA	EPF Acquisition Co 85 S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Br ight Holdings (Lux) Sarl	.LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP (EPE AIV) (Hedge SPV), LLC	.CYM	NIA	ANPP (EPE AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV) (Hedge SPV), LLC	.CYM	NIA	ANPP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USRE Granite REIT LLC	.DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Asia Link Operating Platform Limited	.VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1371089				AIF VIII Euro TB Holdings, L.P.	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-137269				AOP (DE 882) VIII (Euro FC), L.P.	.CYM	NIA	Apollo Advisors VIII (BH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-1806969				AP Special Sits Camaro Holdings, L.P.	.DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Special Sits Camaro Holdings, LLC	.DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP-QB Servicer, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo IP Holdings, LLC	.DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ATCF Subsidiary (DC), LLC	.DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE/MA Investor II LLC	.DE	NIA	AGRE IMC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-2018829				Apollo USRE Granite Coinvest L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE IMC Platform Investor II, LLC	.DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Momentum Investment Advisors GP, LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Momentum Investment Advisors, L.P.	.DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-2030619				Athene Momentum Investor, L.P.	.DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ARC Investments Limited	.MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia RE Singapore III Pte. Ltd.	.SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-2977242				Apollo AGER Co-Investors (A), L.P.	.CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AGER Co-Investors (A-UK), L.P.	.CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AGER Co-Investors Management, LLC	.CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-2320173				AP VIII Constellation Club Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Propco (Vladischnaff) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ELP Propco (Bergkamen) S a r.l.	.LUX	NIA	ELP Holdco S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Seta Subco 1 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Seta Subco 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Subco 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2233077				Apollo Olympus Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Olympus Co-Invest, L.P.	.DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	.CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	.CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Multi-Credit Fund GP (Lux) S a r . l .	.LUX	NIA	APH Holdings (DC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 85 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 85 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 85 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco (Bratislava) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	99,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco (Bratislava) S a r . l .	.LUX	NIA	ELP Tonco S a r . l .	Ownership	1,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 88 S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Propco (Spjkenisse) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Propco (Falkensee I) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Propco (Onabrueck) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2566937				ANRP II (AIV L-RTE C), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2576102				ANRP II (AIV L-RTE B), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II (RTE Intermediate), LLC	.DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2693924				ANRP II (RTE Intermediate DC), LLC	.DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo A-N Credit Fund (FC), Ltd.	.CYM	NIA	APollo A-N Credit Fund (CE), L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 9 S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco (Reichenbach) S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 7 S a r . l .	.LUX	NIA	ELP Holdco S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lana Financing Securitization S a r . l .	.LUX	NIA	AEPF III 47 S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 3 S a r . l .	.LUX	NIA	AEPF III 32 S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32,930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33,570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 1 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33,490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 2 S a r . l .	.LUX	NIA	AEPF III 30 S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Granite Employee Holdings LLC	.DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1989953				Apollo Multi-Credit Fund (Lux) SSp SICAV-RAIF	.LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S a r . l .	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Double Eagle Energy Holdings III, L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3027282				AOP VIII (AIV L-DEE III A), L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-2997926					.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
...	...	...	82-300227 ..	...	...	...	AP VIII 892/TE (DE III Intermediate DC), LLC	DE	N/A.....	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-3015713 ..	...	...	...	AP VIII 892/TE (AIV III-A), L.P.	DE	N/A.....	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-3026457 ..	...	...	...	AP VIII 892/TE (AIV IV-A), L.P.	DE	N/A.....	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-2999836 ..	...	...	...	AP VIII 892/TE (AIV I-A), L.P.	DE	N/A.....	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-2981445 ..	...	...	...	AP VIII 892/TE (AIV I-A), L.P.	DE	N/A.....	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-2982280 ..	...	...	...	AOP VIII (DEE III Intermediate DC Z), LLC	DE	N/A.....	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-2981963 ..	...	...	...	AOP (DE) VIII (AIV L-DEE III), L.P.	DE	N/A.....	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-3010005 ..	...	...	...	AOP VIII (AIV L-DEE III B), L.P.	DE	N/A.....	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	Apollo Delos Investments Management, LLC	DE	N/A.....	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	Financial Credit Investment III Trust A	DE	N/A.....	Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	30-1006556 ..	...	...	...	Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	N/A.....	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AP Socrates Global Co-Invest, L.P.	CYM	N/A.....	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AP VIII Socrates Global Holdings, LLC	CYM	N/A.....	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	Apollo Socrates Global Co-Invest GP, LLC	CYM	N/A.....	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	ANPP II Phoenix Services Holdings, L.P.	DE	N/A.....	ANPP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	Financial Credit Investment III Trust B	DE	N/A.....	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	ANPP II Phoenix Services Holdings GP, LLC	DE	N/A.....	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	Apollo Delos Investments Advisors, S.a.r.l.	DE	N/A.....	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	98-1393477 ..	...	...	...	Apollo Special Situations Co-Investors (IH-A), L.P.	LUX	N/A.....	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 20 S.a.r.l.	CYM	N/A.....	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 20 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 20 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 20 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 18 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 18 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 18 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 16 S.a.r.l.	LUX	N/A.....	ELP Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 15 S.a.r.l.	LUX	N/A.....	AEPF III 1 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	98-1422400 ..	...	...	...	Seta Subco 2 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	98-1422400 ..	...	...	...	Seta Subco 2 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	98-1422400 ..	...	...	...	Seta Subco 2 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 13 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	...	...	...	...	AEPF III 13 S.a.r.l.	LUX	N/A.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	...

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							AEPP III 13 S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AEPP III 11 S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPP III 11 S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.570	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AEPP III 11 S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	.CYM.....	NIA.....	Financial Credit Investment III Designated Activity Company	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	.CYM.....	NIA.....	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Alteri Indigo Luxembourg SRL	.LUX.....	NIA.....	Alteri Investments, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1399062				Apollo Delos Holdings, SCSp	.LUX.....	NIA.....	Apollo Delos Investments Advisors, S.a r.l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1399076				Apollo Delos Investments, SCSp	.LUX.....	NIA.....	Apollo Delos Investments Advisors, S.a r.l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Credit Management International Limited	.GBR.....	NIA.....	Apollo International Management, L.P.	Ownership.....	99.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Credit Management International Limited	.GBR.....	NIA.....	AIM (P2) Anguilla, LLC	Ownership.....	1.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Athora Advisors GP, LLC	.DE.....	NIA.....	Apollo Principal Holdings IX, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Athora Advisors, L.P.	.CYM.....	NIA.....	Apollo Athora Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Uniform GP, LLC	.DE.....	NIA.....	Apollo Management VIII, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	.DE.....	NIA.....	Apollo Kings Alley Credit Advisors (OC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Kings Alley Credit Advisors (OC-CP), LLC	.DE.....	NIA.....	APH Holdings (OC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo VIII Uniform Investor, L.P.	.CYM.....	NIA.....	Apollo Uniform GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo HD Management, L.P.	.DE.....	NIA.....	Apollo HD Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1400467				Apollo HD Management GP, LLC	.DE.....	NIA.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Athene HD Investor, L.P.	.CYM.....	NIA.....	Apollo HD Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo HD Advisors, L.P.	.CYM.....	NIA.....	Apollo HD Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo HD Advisors GP, LLC	.CYM.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1400941				Athora HD Investor, L.P.	.CYM.....	NIA.....	Apollo HD Advisors, L.P.	Ownership.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1400163				HD Finance Holdings Limited	.GBR.....	NIA.....	Athora HD Investor, L.P.	Ownership.....	50.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1400163				HD Finance Holdings Limited	.GBR.....	NIA.....	Athene HD Investor, L.P.	Ownership.....	50.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1400170				HD Bidco Limited	.GBR.....	NIA.....	HD Finance Holdings Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Delos Luxembourg S.a r.l.	.LUX.....	NIA.....	HD Finance Holdings Investments, SCSp	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII SCA GenPar, LLC	.DE.....	NIA.....	Apollo Overseas Partners (DE 882) VIII, L.P.	Ownership.....	30.090	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII SCA GenPar, LLC	.DE.....	NIA.....	Apollo Investment Fund VIII, L.P.	Ownership.....	47.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII SCA GenPar, LLC	.DE.....	NIA.....	Apollo Overseas Partners VIII, L.P.	Ownership.....	14.660	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII SCA GenPar, LLC	.DE.....	NIA.....	Apollo Overseas Partners (DE) VIII, L.P.	Ownership.....	7.320	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII (SCA Warrant AIV), L.P.	.DE.....	NIA.....	AP VIII SCA GenPar, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Oasis Management, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Rose II (E), L.P.	.CYM.....	NIA.....	Apollo Rose GP, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Rose II (G), L.P.	.CYM.....	NIA.....	Apollo Rose GP, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Rose II (F), L.P.	.CYM.....	NIA.....	Apollo Rose GP, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Rose II (D), L.P.	.CYM.....	NIA.....	Apollo Rose GP, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Rose II (C), L.P.	.CYM.....	NIA.....	Apollo Rose GP, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Rose II (B), L.P.	.CYM	N/A	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Rose II (A), L.P.	.CYM	N/A	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							VA Capital Company LLC	.DE	N/A	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							VA Capital Company LLC	.DE	N/A	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SB Investor 3, L.P.	.CAN	N/A	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SB Investor 2, L.P.	.CAN	N/A	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SB Investor 1, L.P.	.CAN	N/A	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo SB Holdings, L.P.	.CAN	N/A	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-3756850				ANPP II (Converse Intermediate DC Z), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-3756349				ANPP II Converse Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Converse Intermediate), LLC	.DE	N/A	respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Acele Residential Mortgage Trust	.DE	N/A	AGF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							EPF I Liquidator S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-490586				ANPP II (AIV TI), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-492800				ANPP II 892 (AIV TI), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4934740				ANPP II (AIV TI-L A), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4961949				ANPP II (AIV TI-L B), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4976405				ANPP II (AIV TI-L C), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4995463				ANPP II (AIV TI-L D), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4909501				ANPP II (Intermediate Holdings TI), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4929369				ANPP II (TIW Intermediate DC), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (TIW Intermediate), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1343731				ANPP II (AIV I-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1344017				ANPP II (AIV I-I-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1344279				ANPP II (AIV II-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1344598				ANPP II (AIV IV-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1344736				ANPP II (AIV V-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1344881				ANPP II (AIV VI-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1345285				ANPP II (AIV VII-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1345534				ANPP II (AIV VIII-A FC), L.P.	.CYM	N/A	ANPP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-5011215				ANPP II (AIV-A), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-5082730				ANPP II 892/TE (AIV-A), L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4936850				ANPP II (Intermediate-A Holdings), LLC	.DE	N/A	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	.DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4771813				Apollo Zed Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4771813				Apollo Zed Holdings, L.P.	.DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			81-4771805				ANPP II Turnlewed Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Principal Holdings XII GP, LLC	.CYM	N/A	AP0 (FC III), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1353176				Apollo Principal Holdings XII, L.P.	.CYM	N/A	Apollo to Principal Holdings XII GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1352965				AP0 (FC III), LLC	.CYM	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street SPV Advisors, LLC	.DE	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Union Street Holdings, LLC	.DE	N/A	Apollo to Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo Union Street SPV Co-Investors (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-5044204				Apollo Union Street SPV, L.P.	.DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV Spain Project 4, S.L.U.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECOO 20, S.L.U.	.ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV RECOO 16, S.L.U.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Septol Investments 2016, S.L.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Project Qualif. S.L.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SPV SPAIN PROJECT 13, S.L.U.	.ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386458				Opera One (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1386675				Opera Two (Cyprus) Holding Ltd	.CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Five GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Three GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Four GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Holding GmbH	.DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark One GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CologneTechPark Two GmbH	.DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Falcon Investor VIII Inc.	.CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Weatherlands Environmental Support B.V.	.NLD	NIA	ELP Propeco (Spjkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-117735				MidCap FinCo Holdings Limited	.IRL	NIA	MapleSF Trustees Ireland Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1176385				MidCap FinCo Designated Activity Company	.IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4065186				AP VIII Quiditch Holdings, L.P.	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4840282				AP VIII Converse Holdings, L.P.	.DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII 892/IE (Converse Intermediate DC), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4845888				AOP VIII Converse Holdings, LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5130918				AP ZMP Holdings LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Capital Management, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Management, L.P.	.DE	NIA	Apollo to Hybrid Value Management GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Management GP, LLC	.DE	NIA	Apollo to Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HIF Co-Investors (D), L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-466497				Apollo HIF Co-Investors (A), L.P.	.DE	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			82-4706030 .. 82-4593363 .. 98-1413887 ..				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P. Apollo Hybrid Value Fund, L.P. Apollo Hybrid Value Overseas Partners, L.P.	..DE..... ..DE..... ..CYM.....	NIA..... NIA..... NIA.....	Apollo Hybrid Value Advisors, L.P. Apollo Hybrid Value Advisors, L.P. Apollo Hybrid Value Advisors, L.P.	Management Management Management	0.000 .. 0.000 .. 0.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	
			82-4317406 .. 82-4852869 .. 82-4866478 ..				ANPP II (Intermediate FS DC), LLC Apollo Shale Logistics Holdings, L.P. ANPP II 892/TE (AIV FS), L.P.	..DE..... ..DE..... ..DE.....	NIA..... NIA..... NIA.....	Apollo ANPP Advisors II (APO DC), L.P. Apollo ANPP Advisors II (APO DC), L.P. Apollo ANPP Advisors II (APO DC), L.P.	Management Management Management	0.000 .. 0.000 .. 0.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	
			82-4546735 .. 82-4527543 .. 98-1411894 ..				AP0 Corp Holdings (2P DC), Inc. AP0 Corp (Holdings Parent), L.P. Alteri Stylecayman 1 Ltd.	..DE..... ..DE..... ..CYM.....	NIA..... NIA..... NIA.....	Apollo Global Management, Inc. Apollo Global Management, Inc. Alteri Investments, L.P.	Ownership Ownership Ownership	100.000 .. 100.000 .. 100.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	
			98-1412160 .. 98-1419646 ..				Alteri Stylecayman 2 Ltd. Alteri Style Luxembourg SRL	..CYM..... ..LUX.....	NIA..... NIA.....	Alteri Stylecayman 1 Ltd. ANPP II 892/TE (AIV FS), L.P.	Ownership Ownership	100.000 .. 100.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
			98-1421345 .. 98-1421034 ..				Apollo Delos Italy 1 S.r.l. Apollo Delos Italy 2 S.r.l.	..ITA..... ..ITA.....	NIA..... NIA.....	Apollo Delos Luxembourg S a r.l. Apollo Delos Luxembourg S a r.l.	Ownership Ownership	100.000 .. 100.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
			98-1415028 ..				Apollo Accord Co-Investors II (D), L.P.	..DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Ownership	0.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1415028 ..				Apollo Accord Advisors II, LLC	..CYM.....	NIA.....	APH Holdings (FC), L.P.	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1417885 .. 82-4630560 ..				Apollo Accord Management II, LLC AP VIII New VAC Holdings Topco (Lux) SRL	..DE..... ..LUX.....	NIA..... NIA.....	Apollo Capital Management, L.P. AIF VIII Euro Holdings, L.P.	Ownership Ownership	0.000 .. 100.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	
			98-1418265 .. 98-1421342 .. 98-1421450 ..				AP Converse Holdings, L.P. New VAC Ultimate Holdings B.V. AIF IX International Holdings, L.P.	..DE..... ..ND..... ..CYM.....	NIA..... NIA..... NIA.....	APH Holdings (DC), L.P. AP VIII New VAC Holdings Topco (Lux) SRL Apollo Advisors IX (EH), L.P.	Ownership Ownership Management	0.000 .. 100.000 .. 0.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	
			98-1421716 ..				Apollo Advisors IX (EH-2P), LLC	..CYM.....	NIA.....	APH Holdings, L.P.	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-4948240 ..				Apollo Net Lease Co., LLC	..DE.....	NIA.....	Apollo Global Real Estate Management, L.P.	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1414816 ..				Apollo Hybrid Value Overseas Partners (Lux) 2P, S a r.l.	..LUX.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ACE Structured Credit LLC	..DE.....	NIA.....	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ACE IG Corporate LLC	..DE.....	NIA.....	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ACE Global Multi-Credit LLC	..DE.....	NIA.....	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							ACE Financials LLC	..DE.....	NIA.....	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000 ..	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-4905649 .. 98-1419398 ..				ACE Emerging Markets LLC ACE Credit Management, LLC Apollo Total Return Investment Grade Fund (US INS), LP	..DE..... ..CYM..... ..CYM.....	NIA..... NIA..... NIA.....	Apollo Total Return Investment Grade Fund (US INS), LP ACE Credit Advisors 2P, LLC ACE Credit Advisors 2P, LLC	Ownership Management Management	0.000 .. 0.000 .. 0.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0..... N0.....	
			98-1415101 .. 82-4853322 ..				Apollo Hybrid Value Overseas Partners (Lux), SCSp AP TE Converse Holdings, L.P.	..LUX..... ..DE.....	NIA..... NIA.....	Apollo Hybrid Value Overseas Partners (Lux) 2P, S a r.l. Apollo Converse Holdings 2P, LLC	Management Management	0.000 .. 0.000 ..	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0..... N0.....	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	N/A	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	N/A	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	N/A	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	N/A	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423260				PRR 1 Loan Management Designated Activity Company	IRL	N/A	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1427986				PRRM Beta 2 Designated Activity Company	IRL	N/A	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5148031				ANPP II (Converse Intermediate DC A), LLC	DE	N/A	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5192085				ANPP II (AIV L-QM), L.P.	DE	N/A	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	N/A	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5192633				AOP VIII (AIV L-QM), L.P.	DE	N/A	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Converse Co-Investors, LLC	DE	N/A	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422154				Seta Securitisation S a r l	LUX	N/A	Seta Subco 2 S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5061919				North Star Debt Holdings, L.P.	DE	N/A	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							North Star Debt Holdings GP, LLC	DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423382				Polaris Holdings Limited	CYM	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423382				Polaris Holdings Limited	CYM	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1423382				Polaris Holdings Limited	CYM	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 25 S a r l	LUX	N/A	ELP Holdco S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 23 S a r l	LUX	N/A	ELP Holdco S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 24 S a r l	LUX	N/A	EPF Acquisition Co 85 S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ELP Holdco (Poland) B.V.	ND	N/A	ELP Holdco S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	N/A	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	N/A	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	N/A	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	N/A	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1422384				Bluelatter SM LLC	DE	N/A	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2626556				Apollo Venerable Co-Investors (A), L.P.	CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Direct GP, LLC	DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-5372734				AA Direct, L.P.	DE	N/A	AA Direct GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1430593				Jewel Holdco 2 S a r l	LUX	N/A	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Holdco West d.o.o. Podgorica	INE	N/A	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1427249				Hidden Star PTV, LLC	CYM	N/A	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1427259				VA Capital Management Credit Holdings, L.P.	CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VA Capital Management CIV GP, LLC	DE	N/A	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VA Capital Management Co-Investors, L.P.	CYM	N/A	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1428832				NNN Investor 1, L.P.	CYM	N/A	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Hybrid Value Advisors (APO DC-QP), LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Bishop Senior Living Holdings, LLC	.DE	N/A	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors QP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	.CYM	N/A	Apollo Rose QP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-0750530				AHVF Intermediate Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1429882				AHVF (Intermediate FC I), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-0760358				AHVF TE/882/EPF (AIV), L.P.	.DE	N/A	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-0750729				AHVF (AIV), L.P.	.DE	N/A	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Advisors (APO DC), L.P.	.CYM	N/A	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-0712258				Bishop Senior Living Coinvest L.P.	.DE	N/A	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Holdco QP I LLC	.DE	N/A	NN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE U.S. Senior Living Management, LLC	.DE	N/A	NN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Holdco QP III LLC	.DE	N/A	NN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Holdco QP II LLC	.DE	N/A	NN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Owner QP III LLC	.DE	N/A	NN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Owner QP II LLC	.DE	N/A	NN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Owner QP I LLC	.DE	N/A	NN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							Seta Montenegro d.o.o.	.ME	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF III Liquidator S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF III Liquidator S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF III Liquidator S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 27 S.a.r.l.	.LUX	N/A	EPF Acquisition Co 85 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 26 S.a.r.l.	.LUX	N/A	EPF Acquisition Co 85 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 35 S.a.r.l.	.LUX	N/A	AEPF III 13 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 34 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 34 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 34 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 33 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 33 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEPF III 33 S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							AEFF III 32 S a r . l . AEFF III 31 S a r . l .	.LUX .LUX	NIA NIA	ELP Topco S a r . l . AEFF III 30 S a r . l .	Ownership Ownership	100 000 100 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							AEFF III 30 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dolitar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 30 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; J. Harris; L. Black	N0	
							AEFF III 30 S a r . l . Prime Security Services Topco Parent II, L.P.	.LUX .DE	NIA NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P. Prime Security Services GP, LLC	Ownership Management	33 490 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			83-0914823				Apollo Asia Hurstville Holding AP DE II Asset Holdco, LLC	.CYM .DE	NIA NIA	Apollo Asia Real Estate Advisors GP, LLC Apollo Natural Resources Partners, L.P.	Ownership Ownership	100 000 51 100	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			83-1084967				AP DE II Asset Holdco, LLC	.DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48 900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Hurstville Co-Investment Advisors L.P. Apollo Asia Hurstville Co-Investment Fund L.P.	.CYM .DE	NIA NIA	Apollo Asia Real Estate Advisors GP, LLC Apollo Asia Hurstville Co-Investment Advisors L.P.	Management Management	0 000 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
			83-1089007				Apollo HIF Co-Investors (DC-D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1076687				Apollo ANRP Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC Financial Credit Investment Advisors IV, L.P.	Management Management	0 000 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Financial Credit Investment IV, L.P. Financial Credit Investment IV Manager, LLC FCI Co-Investors IV (A), L.P.	.CYM .DE .CYM	NIA NIA NIA	Apollo Capital Management, L.P. Apollo Co-Investors Manager, LLC Financial Credit IV Capital Management, LLC	Management Ownership Management	0 000 100 000 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
							Apollo ANRP Co-Investors III (A), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANRP Advisors III, L.P.	.DE	NIA	Apollo ANRP Capital Management III, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANRP Capital Management III, LLC	.CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit IV Capital Management, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ANRP Management III, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Natural Resources Partners III, L.P.	.DE	NIA	Apollo Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Investment AD	.BGR	NIA	Apollo ANRP Advisors III, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Investment AD	.BGR	NIA	AEFF III 11 S a r . l .	Ownership	90 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Plutus Analytics Pvt Ltd	.MUS	NIA	AG Capital AD	Ownership	10 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIION Investments Private II Limited	.MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Partners III		NIA	AIION Capital Partners Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							(Offshore), L.P.		NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Partners III (TE), L.P.	.CYM .DE	NIA NIA	Apollo U.S. Real Estate Advisors III, L.P. Apollo U.S. Real Estate Advisors III, L.P.	Management Management	0 000 0 000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	
							Apollo U.S. Real Estate Fund III, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo NA Management III, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Advisors (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Special Situations Advisors (APO DC), L.P.	.DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3801220					.DE	NIA						

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			82-378701				Apollo Asia Real Estate Advisors (APO DC), L.P.	.DE	NIA	Apollo Asia Real Estate Advisors (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo AION Capital Partners (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	.DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-378631				Apollo AION Capital Partners (APO DC), L.P.	.DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	.CYM	NIA	Apollo EPF II Capital Management (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1415433				Epithus EPF II Team Carry Plan (APO DC), L.P.	.CYM	NIA	Apollo EPF II Capital Management (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1415713				Apollo Kings Alley Credit Advisors (DC), L.P.	.CYM	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4758223				Apollo Kings Alley Credit (DC), L.P.	.DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4737470				Apollo EPF III Capital Management (APO DC- GP), LLC	.DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1413232				Apollo EPF III Capital Management (APO DC- GP), LLC	.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1412826					.CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	.CYM	NIA	Apollo EPF III Capital Management (APO DC- GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIM (P2) Anguilia, LLC	.AIA	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1411065				Ribbon Holdings (Cayman), L.P.	.CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4478244				Ribbon Holdings (Delaware), L.P.	.DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	.CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1410008				Karpas Investments II (V), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1409754				Karpas Investments II (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1409130				Harvest Holdings II (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1409256				Harvest Holdings II (V), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Harvest Holdings II GP, LLC	.CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4823129				ANPP II (TW Intermediate DC Z), LLC	.DE	NIA	ANPP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-4798521				ANPP II (TW Intermediate DC A), LLC	.DE	NIA	ANPP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Millennial Energy Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (MLE Intermediate), LLC	.DE	NIA	ANPP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (MLE Intermediate DC), LLC	.DE	NIA	ANPP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1437392				Apollo Union Street (FO), L.P.	.CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1437489				ATCF Subsidiary (FC), L.P.	.CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Tower Credit Advisors (DC), L.P.	.CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1180469				ATCF SPV, L.P.	.CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1220027				AP KRP Intermediate (ATCF), LLC	.DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	.DE	NIA	Apollo ANP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (FIS Intermediate), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1417441				ANPP II (FIS Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1443758				ANPP II (Intermediate Holdings Partnership), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			83-1407949				ANRP II (AIV L-INS), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Palmylla Energy, L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II (AIV L-PLM), L.P.	.DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II (PLM Intermediate DC), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II (PLM Intermediate), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt I ? ABC, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Natural Resources Partners (Lux) III GP, S a r.l.	.LUX	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441122				AP IX (Euro AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441365				AP IX (Euro FC), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1450409				AHVF ING (Intermediate DC), L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Advisors (APO FC), L.P.	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	.CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1440489				AHVF Credit (FC) I, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1440877				AHVF ING Holdings, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1424896				AHVF Credit Holdings I, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Castle Holdings GP S a r.l.	.LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ING Credit Blocker, LLC	.DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ING Credit Blocker, LLC	.DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Noble Limited	.MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE/MA Investor III LLC	.DE	NIA	AGE MFC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1579302				AGRE MFC Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1591398				AGRE MFC Convest L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1442018				AP IX Euro Holdings, SCSp	.LUX	NIA	Apollo Advisors IX (EH), S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Euro Leverage, SCSp	.LUX	NIA	Apollo Advisors IX (EH), S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1441909				Helix Financing S a r.l.	.LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 38 S a r.l.	.LUX	NIA	AEPF III 37 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 37 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 37 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 37 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 45 S a r.l.	.LUX	NIA	AEPF III 44 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 43 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 43 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 43 S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 42 S a r.l.	.LUX	NIA	EPF Acquisition Co 85 S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							AEPF III 41 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM: M. Rowan; J. Harris; L. Black	N0	
							AEPF III 41 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 41 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 40 S a r . l .	.LUX	NIA	AEPF III 43 S a r . l .	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AEPF III 39 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Management Japan Limited	.JPN	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo International Management (India), LLC								
							Apollo Natural Resources Partners (Lux) III, SCSp	.DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP (Lux) GP S a r . l .	.LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S a r . l .	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo IPF Advisors, LLC	.CYM	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Trident Bidco DAC	.IRL	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Trident Topco DAC	.IRL	NIA	Trident Mideo DAC	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Trident Topco DAC	.IRL	NIA	AEPF III 38 S a r . l .	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1444900				Apollo Investment Fund (EH/IH-1) IX, L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	.CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AP INET Holdings, L.P.	.DE	NIA	Apollo AEPF Advisors II, L.P.	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1459199				AP Highlands Holdings, L.P.	.CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1478377				AP Highlands Holdings (GP), LLC	.CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo IPF Real Estate Management, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo DSB Co-Invest GP, LLC	.DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			83-1815970				AP DSB Co-Invest, L.P.	.DE	NIA	Apollo to DSB Co-Invest GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF III Helix Holdings, L.P.	.CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF III Helix Holdings GP, LLC	.CYM	NIA	Apollo to EPF Management III, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
			98-1446325				Apollo Tail Convexity Strategy, L.P.	.CYM	NIA	Apollo to Tail Convexity Advisors, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tail Convexity Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tail Convexity Advisors, LLC	.CYM	NIA	Apollo to Principal Holdings IX, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Middle Market Private Debt Management, LLC								
							Apollo CBPT Management LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ELP Slovakia 2 s r . o .	.LUX	NIA	Apollo to Management Holdings, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Avalon Acquisition, LLC	.CYM	NIA	ELP Holdco (Bratislava) S a r . l .	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Athens Strategic Partnership Advisors, LLC	.CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
										APH Holdings (DC), L.P.	Ownership	100.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Athens Strategic Partnership, L.P.	.CYM	NIA	Apollo to Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ACRE Debt 1 Limited	.GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM: M. Rowan; J. Harris; L. Black	N0	.....
							ACRE Debt 1 Limited	.GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM: M. Rowan; J. Harris; L. Black	N0	

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							ANP II Belvedere Holdings, L.P. Apollo Infra Equity International Intermediate, Ltd. Apollo Infra Equity Feeder Fund (Non-US), L.P.	DE	NIA	Apollo ANP Advisors II (APO DC), L.P. Apollo Infra Equity International Super Holdco, LLC Apollo Infra Equity Advisors (APO DC), L.P.	Management Ownership Management	0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	
			98-1452735				Apollo Asia RE II Singapore II Pte. Ltd. Apollo Credit Holdings II Pte. Ltd. Apollo Credit Holdings II Pte. Ltd. Apollo Credit Holdings II Pte. Ltd. Apollo Credit Holdings II Pte. Ltd. Apollo Credit Holdings II Pte. Ltd. Apollo Credit Holdings II Pte. Ltd. ANP II (AIV Bel-L), L.P. ANP II (AIV Bel), L.P.	SGP SGP SGP SGP SGP SGP SGP DE DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo ANP Advisors II (APO DC), L.P. Apollo Kings Alley Credit Fund, L.P. Apollo Union Street Partners, L.P. Apollo Centre Street Partnership, L.P. Apollo Atlas Master Fund, LLC Apollo A-N Credit Fund (Delaware), L.P. Apollo Moutrie Credit Fund, L.P. Apollo ANP Advisors II (APO DC), L.P. Apollo ANP Advisors II (APO DC), L.P. ANP II (Belvedere Intermediate DC Z), LLC	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Management Management	100.000 26.730 11.200 8.610 18.750 9.380 12.500 12.830 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
							ANP II (Belvedere Intermediate), LLC ANP II (Belvedere Intermediate DC Z), LLC ANP II (Belvedere Intermediate DC A), LLC Apollo Infra Equity US Subsidiary Holdco, LLC	DE DE DE DE	NIA NIA NIA NIA	Apollo Commodities Management, L.P., with respect to Series IV Apollo Commodities Management, L.P., with respect to Series IV Apollo Infra Equity US Holdco, LLC Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC Apollo Infra Equity US Intermediate (Debt AIV), LLC Apollo Infra Equity US Intermediate (Debt AIV), LLC Apollo Infra Equity US Super Holdco (Debt AIV), LLC Apollo Infra Equity US Fund (Debt AIV), L.P.	DE DE DE DE CYM	NIA NIA NIA NIA NIA	Apollo Infra Equity US Holdco, LLC Apollo Infra Equity US Intermediate, LLC Apollo Infra Equity US Fund (Debt AIV), L.P. Apollo Infra Equity US Super Holdco (Debt AIV), LLC Apollo Infra Equity US Intermediate (Debt AIV), L.P.	Ownership Ownership Ownership Ownership Management Management	100.000 100.000 100.000 100.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
			98-1455469 98-1456677 98-1455473				Apollo ANP Advisors III (P2), L.P. Apollo ANP Advisors III (P1 APO DC), L.P. Apollo ANP Advisors III (P1 APO DC-CP), LLC Apollo Natural Resources Partners (P2) III, L.P. Apollo Natural Resources Partners (P1) III, L.P. Apollo ANP Co-Investors III (DC-D), L.P. AP VIII CE Levco II	CYM CYM CYM CYM CYM DE DE CYM	NIA NIA NIA NIA NIA NIA NIA NIA	Apollo ANP Advisors (IH), L.P. Apollo ANP Advisors (IH), L.P. Apollo ANP Advisors (IH), L.P. Apollo ANP Capital Management III, LLC Apollo ANP Advisors III (P1 APO DC-CP), LLC APH Holdings (DC), L.P. Apollo ANP Advisors III (P2), L.P. Apollo ANP Advisors III (P1 APO DC), L.P. Apollo Co-Investors Manager, LLC AP VIII CE Levco I	Management Management Management Management Management Ownership Management Management Management Ownership Management Management Ownership	0.000 0.000 0.000 0.000 0.000 100.000 0.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0	
			83-2582564 83-2566592					DE DE CYM	NIA NIA NIA		Management Management Ownership	0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0	

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							Apollo European MIPF SV SARL	.LUX.....	NIA.....	Apollo European Middle Market Private Debt Fund (A), a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1462685				Apollo HIF Co-Investors (C), L.P.	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity International Lux, S a r. l.	.LUX.....	NIA.....	Apollo Infra Equity International Holdco, Limited	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund, LLC	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund LP	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund Cayman, L.P.	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Mauritius Company I	.MUS.....	NIA.....	Apollo Advisors (Mauritius) Ltd	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund Cayman PS, L.P.	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund II Cayman LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund II LP	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund II LLC	.DE.....	NIA.....	Apollo IPF Advisors, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							IPF II Singapore 1 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							IPF II Singapore 3 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							IPF II Singapore 2 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							IPF II Singapore 8 Pte. Ltd.	.SGP.....	NIA.....	India Property Fund II Pte. Ltd.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							IPF II Co-Invest Cayman Master LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							IPF II Co-Invest BPS Cayman LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Novelias Union GmbH & Co. KG	.DEU.....	NIA.....	Novelias Maritime S a r. l.	Ownership.....	70,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							IPF II Co-Invest Cayman LP	.CYM.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Rose II (I), L.P.	.CYM.....	NIA.....	Apollo Rose GP, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity Management L.P.	.DE.....	NIA.....	Apollo Infra Equity Management GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo India Services LLP	.IND.....	NIA.....	Apollo International Management, L.P.	Ownership.....	99,900	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo India Services LLP	.IND.....	NIA.....	Apollo International Management (India), LLC	Ownership.....	0,100	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1448304				AP Highlands Co-Invest, L.P.	.CYM.....	NIA.....	Apollo Advisors IX (EH), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity Feeder Fund (TE), L.P.	.DE.....	NIA.....	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			83-230459				Apollo Infra Equity US R&T (DC), LLC	.DE.....	NIA.....	Apollo Infra Equity Management L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			83-2231261				Apollo Infra Equity US Super Holdco, LLC	.DE.....	NIA.....	Apollo Infra Equity US Fund, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity US Intermediate, LLC	.DE.....	NIA.....	Apollo Infra Equity US Super Holdco, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity US Fund, L.P.	.DE.....	NIA.....	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			83-2217149				Apollo Infra Equity Management GP, LLC	.DE.....	NIA.....	Apollo Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity International Super Holdco, LLC	.CYM.....	NIA.....	Apollo Infra Equity International Fund, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity International Fund, L.P.	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1462734				Apollo Infra Equity Advisors (IH-GP), LLC	.CYM.....	NIA.....	Apollo Infra Equity Advisors (IH), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity Advisors (IH), L.P.	.DE.....	NIA.....	APH Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity Advisors (AP0 DC-GP), LLC	.CYM.....	NIA.....	Apollo Infra Equity Advisors (IH-GP), LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Infra Equity Advisors (AP0 DC), L.P.	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							India Property Fund II Cayman BPS, L.P.	.CYM.....	NIA.....	Apollo Infra Equity Advisors (AP0 DC-GP), LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Investment Management Europe (Luxembourg) S a r. l.	.LUX.....	NIA.....	Apollo IPF Advisors, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Sparkia District, S.L.	.ESP.....	NIA.....	AMI (Holdings), LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Fulmar Premium, S.L.	.ESP.....	NIA.....	Bogole ITG, S.L.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Cetia District, S.L.	.ESP	N/A	Bogle ITG, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Calandria Prolink, S.L.	.ESP	N/A	Bogle ITG, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Arao Forum, S.L.	.ESP	N/A	Bogle ITG, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alondra Project, S.L.	.ESP	N/A	Bogle ITG, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Agaporni Business, S.L.	.ESP	N/A	Bogle ITG, S.L.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors GP III, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors III, L.P.	.CYM	N/A	Apollo Accord Advisors GP III, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo RRH Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-315326					Junonia, LLC	.DE	N/A	Apollo ANP Management III, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-315017					Gaspardilla, LLC	.DE	N/A	Apollo ANP Management III, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Management III, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Acne Co-Invest GP, LLC	.DE	N/A	Apollo Advisors IX, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Acne Holdings GP, LLC	.DE	N/A	Apollo Advisors IX, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Helix Reserve Funding S.a r.l.	.LUX	N/A	Helix JV SCSp	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Seta Subco 4 S.a r.l.	.LUX	N/A	Seta Holbo S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe IV S.a r.l.	.LUX	N/A	Sun Lux Holdco S.a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe X S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe X S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe X S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe IX S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe IX S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe IX S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII I S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII I S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII I S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32 930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33 570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VII S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		83-6678611					NARE Pass Through Trust	.DE	N/A	Apollo TR Non-Agency Res Real Estate LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NARE Titling Trust	.DE	N/A	Apollo TR Non-Agency Res Real Estate LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1469147					Apollo European IMPDF (B) Cayman, L.P.	.CYM	N/A	Apollo European IMPDF (B) Cayman GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European IMPDF (B) Cayman GP, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Advisors, L.P.	.CYM	N/A	Apollo ADIP Capital Management, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Capital Management, LLC	.CYM	N/A	APH Holdings, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Stilbe VI S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33 490	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....							Stilbe VI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,570.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	
.....							Stilbe VI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Apollo Revolver Management, L.P.	.DE.....	NIA.....	Apollo Revolver Management, LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Apollo Revolver Management GP, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	Apollo Centre Street Partnership, L.P.	Ownership.....	11,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	Apollo Zeus Strategic Investments, L.P.	Ownership.....	7,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	COF III Airpack Holdings Ltd.	Ownership.....	59,340.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	AEC (Lux) S a r . l .	Ownership.....	4,900.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	AESI (Holdings) II, L.P.	Ownership.....	4,700.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	Apollo Union Street Partners, L.P.	Ownership.....	4,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	Apollo Hercules Partners, L.P.	Ownership.....	5,940.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Crossbow Holding Cayman	.CYM.....	NIA.....	AIE III Investments, L.P.	Ownership.....	3,720.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1467910.....	.....	.....	.....	Apollo/Athene Dedicated Investment Program (D), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Apollo/Athene Dedicated Investment Program (C), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1467889.....	.....	.....	.....	Apollo/Athene Dedicated Investment Program (B), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1467428.....	.....	.....	.....	Apollo/Athene Dedicated Investment Program (A), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1467404.....	.....	.....	.....	Apollo ADIP Co-Investors (A), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1467882.....	.....	.....	.....	Apollo ADIP Co-Investors (D), L.P.	.CYM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-147166.....	.....	.....	.....	Apollo Revolver Fund, L.P.	.CYM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1471207.....	.....	.....	.....	Apollo Revolver Feeder Fund, L.P.	.CYM.....	NIA.....	Apollo Revolver Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Apollo Revolver Advisors, L.P.	.CYM.....	NIA.....	Apollo Revolver Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Apollo Revolver Capital Management, LLC	.CYM.....	NIA.....	Apollo Revolver Capital Management, LLC	Management.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							KTISUR PROPERTIES SINGLE MEMBER SOCIETE ANONME	.GR.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1469174.....	.....	.....	.....	Apollo Alamo PE, L.P.	.CYM.....	NIA.....	ABPF III 47 S a r . l .	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1469486.....	.....	.....	.....	Apollo Alamo BVI, L.P.	.CYM.....	NIA.....	Apollo Alamo GP, LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Apollo Alamo Co-Investors (D), L.P.	.CYM.....	NIA.....	Apollo Alamo GP, LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Apollo Alamo GP, LLC	.CYM.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							AHVF (Cayman AIV), L.P.	.CYM.....	NIA.....	APH Holdings (OC), L.P.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							AGRE Florida Retail Advisors LLC	.CYM.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			83-3524489.....	.....	.....	.....	AGRE Florida Retail Advisors LLC	.CYM.....	NIA.....	Apollo U.S. Real Estate Advisors II, L.P.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							ADIP Holdings (D), L.P.	.DE.....	NIA.....	AGRE Florida Retail Advisors LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							ADIP Holdings (C), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							ADIP Holdings (B), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							ADIP Holdings (A), L.P.	.CYM.....	NIA.....	Apollo ADIP Advisors, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			98-1479601.....	.....	.....	.....	AION Investments Private VII Limited	.MUS.....	NIA.....	AION Capital Partners Limited	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			83-3926252.....	.....	.....	.....	AP Drive, L.P.	.DE.....	NIA.....	AP Drive GP, LLC	Ownership.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							AP Drive Advisors, LLC	.DE.....	NIA.....	Apollo Hybrid Value Advisors, L.P.	Ownership.....	100,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			83-3924150.....	.....	.....	.....	AP Drive Co-Invest, L.P.	.DE.....	NIA.....	AP Drive Advisors, LLC	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Leao Verde PTV, LLC	.CYM.....	NIA.....	Apollo TR Structured Credit LLC	Ownership.....	33,200.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Leao Verde PTV, LLC	.CYM.....	NIA.....	Structured Credit Recovery Master Fund IV LP	Ownership.....	60,270.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....							Leao Verde PTV, LLC	.CYM.....	NIA.....	Host Plus PTV Limited	Ownership.....	6,530.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
.....			83-3862847.....	.....	.....	.....	AP IX (PNC Warrant AIV), L.P.	.DE.....	NIA.....	Apollo Advisors IX, L.P.	Management.....	0,000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			83-383017				AIF IX (PNC Equity AIV), L.P.	.DE	NIA	AP IX (PNC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-147470				AP Kent Credit Master Fund, L.P.	.CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-147481				AP Kent Credit Fund, L.P.	.CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Kent Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-147697				AP Kent Advisors, L.P.	.CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-147601				AP Kent Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Bogole ITG, S.L.	.ESP	NIA	STI Ibe V S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1482146				Apollo Delos Investments II, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1482139				Apollo Delos Holdings II, SCSp	.LUX	NIA	Apollo Delos Investments Advisors, S a r. l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 13	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 10	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 9	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 8	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 7	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 6	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 5	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 4	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 3	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 2	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Infra Equity US Holdings, LLC ? Series 1	.DE	NIA	Apollo Infra Equity US Subsidiary Holdeo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1339055					Infra Equity US Holdings, LLC	.DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1339061					IMUJV LLC	.CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							IMUJV LP	.CYM	NIA	IMUJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ALBE Vermögensverwaltungs-Gesellschaft mbH	.DEU	NIA	Novelias Union GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Investments Private III Limited	.MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Investments Private IV Limited	.MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Investments Private V Limited	.MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo FIG Carry Pool Aggregator GP, LLC	.DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							w/r/t Series I (FC)	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo FIG Carry Pool Aggregator GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							w/r/t Series I	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1470765					Apollo FIG Carry Pool Aggregator GP, LLC	.DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo FIG Carry Pool Aggregator, L.P.	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo FIG Carry Pool Intermediate (FC), L.P.	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1471150					Apollo FIG Carry Pool Intermediate, L.P.	.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		98-1471171						.CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-2429770				A-A SPN-1 (MFC-AEL), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			83-3827246				AIOM Investments Private VI Limited	.MUS	NIA	AIOM Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Titan Holdings L.P.	.DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1462272				AP IX Titan Holdings GP, LLC	.DE	NIA	AP IX (PMC) Vote60, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Seta Participation Holdings LP	.CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1462507				Seta Participation Holdings GP, LLC	.CYM	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Seta Participation Holdings GP, LLC	.CYM	NIA	Apollo European Principal Finance Fund III	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Seta Participation Holdings GP, LLC	.CYM	NIA	(Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF III Helix Co-Invest L.P.	.CYM	NIA	(Dollar A), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF III Helix Co-Invest GP, LLC	.CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Property S.a.r.l.	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Oasis Luxco S.a.r.l.	.LUX	NIA	EPF Acquisition Co 85 S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Opportunity S.a.r.l.	.LUX	NIA	St Iibe Investment S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Opportunity S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Opportunity S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Opportunity S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Diversified S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-2867188				St Iibe Investment S.a.r.l.	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Investment S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Investment S.a.r.l.	.LUX	NIA	(Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							St Iibe Diversified S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3234634				A-A SPN-2 (ANRP IIII – AAA), L.P.	.DE	NIA	EPF Acquisition Co 85 S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			46-3491340				RRH Asset Management CIV GP, LLC	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR Non-Agency Resi Real Estate REO LLC	.DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							RWINH-ALL Advisors, LLC	.DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Carry Pool Aggregator II, L.P.	.CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hercules AIV Advisors GP, LLC	.DE	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hercules AIV Co-Investors (D), LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Jupiter Resources Co-Invest GP, LLC	.CAN	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Concert CP 8 S.a.r.l.	.LUX	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Concert CP 8 S.a.r.l.	.LUX	NIA	APPF III 19 S.a.r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Concert CP 5 S.a.r.l.	.LUX	NIA	APPF III 19 S.a.r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Concert CP 5 S.a.r.l.	.LUX	NIA	APPF III 22 S.a.r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Concert CP 1 S.a.r.l.	.LUX	NIA	APPF III 19 S.a.r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-4424066				AIF VII1 (Ludlow DH TE FC II), L.P.	.DE	NIA	APPF III 22 S.a.r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-4411997				AIF VII1 (Ludlow DH TE FC I), L.P.	.DE	NIA	Apollo Advisors VIII1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1462819				AHWF (892 Cayman AIV), L.P.	.CYM	NIA	Apollo Advisors VIII1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo/Athene Dedicated Investment Program (E), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	.DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADIP Holdings (E), L.P.	.CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo India Partners II (KY), L.P.	.CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	.DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANRP II (DEE III Intermediate DC Z-II), LLC	.DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-4513356				AOP VIII (DEE III Intermediate DC Z-II), LLC	.DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-4513440				AOP VIII (DEE III Intermediate DC C), LLC	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-4507848				AP IX First Street Holdings, L.P.	.DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-4549745				AOP DE IX (DBS Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1485560				AP IX First Street Holdings GP, LLC	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							SCRF IV Trading LLC	.CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VIPER 1 LTD			Apollo Structured Credit Recovery Master Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	.CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo U.S. Real Estate Advisors GP III, LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 3, LLC	.CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 2, LLC	.CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Funding 1, LLC	.CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	N0	
							ApolloAthene Dedicated Investment Program (Lux), SCSp			A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 3, LLC	.LUX	NIA	Apollo ADIP (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 2, LLC	.DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							APH Finance 1, LLC	.DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AMH Servicing, LLC	.DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Credit Fund, L.P.	.CYM	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1493644				Apollo Chiron Advisors, L.P.	.CYM	NIA	Apollo Chiron Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Advisors GP, LLC	.CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Chiron Management, LLC	.DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV - DEBERT), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV - DEBERT), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV - MOLDMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV - IAPMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV - IACERT), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-3 (FCI IV - AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HIF Co-Investors (Gayman AIV-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo HWF Co-Investors (Cayman AIV-B), L.P.	.CYM.....	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo HWF Co-Investors (Cayman AIV-A), L.P.	.CYM.....	N/A.....	Apollo Co-Investors Manager, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AGRE 1200 Louisiana Investor LLC.....	.DE.....	N/A.....	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							ADIP Holdings (Lux), L.P.....	.CYM.....	N/A.....	Apollo to ADIP Advisors, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Navigator Advisors I, L.P.....	.CYM.....	N/A.....	Apollo Navigator Capital Management I, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Navigator Management I, LLC.....	.DE.....	N/A.....	Apollo to Capital Management, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Navigator Capital Management I, LLC.....	.CYM.....	N/A.....	APH Holdings (FC), L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AGRE Debt I – PL, LLC.....	.DE.....	N/A.....	AGRE Debt Fund I, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Navigator Aviation Feeder (AIV I), L.P.....	.CYM.....	N/A.....	Apollo Navigator Advisors I, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Navigator Co-Investors I (D), L.P.....	.CYM.....	N/A.....	Apollo to Co-Investors Manager, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Navigator Co-Investors I (A), L.P.....	.CYM.....	N/A.....	Apollo to Co-Investors Manager, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Navigator Aviation Offshore Fund I, L.P.....	.CYM.....	N/A.....	Apollo Navigator Advisors I, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP IX (GFP AIV I), L.P.....	.DE.....	N/A.....	AP IX Sherwood Holdings GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP IX Sherwood Holdings L.P.....	.DE.....	N/A.....	AP IX Sherwood Holdings GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP IX Sherwood Holdings GP, LLC.....	.DE.....	N/A.....	Apollo Management IX, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AHWF Orchid Holdings, L.P.....	.CYM.....	N/A.....	AHWF Orchid GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AHWF Orchid GP, LLC.....	.CYM.....	N/A.....	AHWF (Cayman AIV II), L.P.....	Ownership.....	83.730.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AHWF Orchid GP, LLC.....	.CYM.....	N/A.....	Apollo to Hybrid Value Overseas Partners, L.P.....	Ownership.....	12.720.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AHWF Orchid GP, LLC.....	.CYM.....	N/A.....	Apollo to Hybrid Value Overseas Partners (Lux), SCSp.....	Ownership.....	3.350.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AHWF (Cayman AIV II), L.P.....	.CYM.....	N/A.....	Apollo Hybrid Value Advisors, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AHWF (892/A Cayman AIV), L.P.....	.CYM.....	N/A.....	Apollo Hybrid Value Advisors, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP Lux IX (GFP AIV), L.P.....	.DE.....	N/A.....	Apollo to Advisors IX, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP IX (AIV IV FC), L.P.....	.CYM.....	N/A.....	Apollo to Advisors IX, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP IX (AIV III FC), L.P.....	.CYM.....	N/A.....	Apollo to Advisors IX, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP IX (AIV II FC), L.P.....	.CYM.....	N/A.....	Apollo to Advisors IX, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP IX (AIV I FC), L.P.....	.CYM.....	N/A.....	Apollo to Advisors IX, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AOP Lux IX (DSB Intermediate FC), L.P.....	.CYM.....	N/A.....	Apollo to Advisors IX, L.P.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							NNN Investor 2 (AUT0), L.P.....	.DE.....	N/A.....	Apollo to Net Lease Co., LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP Olympus Debt Co-Invest, L.P.....	.DE.....	N/A.....	Apollo to Olympus Co-Invest GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP Inception Debt Co-Invest, L.P.....	.DE.....	N/A.....	AP Inception Co-Invest GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							AP Dakota Debt Co-Invest, L.P.....	.DE.....	N/A.....	AP Dakota Co-Invest GP, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							PCDH IX-E, LLC.....	.DE.....	N/A.....	Apollo to Overseas Partners (Lux) IX, SCSp .. IX, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							PCDH IX-D, LLC.....	.DE.....	N/A.....	Apollo to Overseas Partners (Delaware 892) IX, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							PCDH IX-C, LLC.....	.DE.....	N/A.....	Apollo to Overseas Partners IX, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							PCDH IX-B, LLC.....	.DE.....	N/A.....	Apollo to Overseas Partners (Delaware) IX, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							PCDH IX-A, LLC.....	.DE.....	N/A.....	Apollo Investment Fund IX, L.P.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Apollo Accord Co-Investors III (D), L.P.....	.DE.....	N/A.....	Apollo to Co-Investors Manager, LLC.....	Management.....	0.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Trifco Limited.....	.IRL.....	N/A.....	Bohrmount Limited.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Snorgs (Ireland) Limited.....	.IRL.....	N/A.....	Molloyda te Limited.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....
							Diminuto Limited.....	.IRL.....	N/A.....	Rockvale Limited.....	Ownership.....	100.000.....	AGM; M. Rowan; J. Harris; L. Black.....	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Snorgs Property Holdings Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADH Oeste Gamma Integral Spring, S.L.	.ESP	NIA	ADH Norte Gamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs ROI Management Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs (NI) Management Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Snorgs (Northern Ireland) Limited	.GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Activos Singulares Hoteleros, S.L.	.ESP	NIA	ADH Norte Gamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADH Sur Gamma Spring, S.L.	.ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Thornmont Limited	.IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rockvale Limited	.IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Yaco Directorship S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADH Norte Gamma Integral Spring, S.L.	.ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mollydale Limited	.IRL	NIA	Rhomay Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Devomni II Limited	.IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Punkinspeice Limited	.IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Gaiafire Investment, S.L.	.ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Boimount Limited	.IRL	NIA	Trident Bricoo DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Rhomay Limited	.IRL	NIA	Trident Bricoo DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Octavale Limited	.IRL	NIA	Trident Bricoo 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cherrybeach Limited	.IRL	NIA	Trident Bricoo 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Caramagias ITG, S.L.	.ESP	NIA	Oasis Luxco S.a.r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Helix JV SCSp	.LUX	NIA	Helix GP S.a.r.l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Helix GP S.a.r.l	.LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CDP 10 S.a.r.l	.LUX	NIA	AP EPF III 19 S.a.r.l	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CDP 10 S.a.r.l	.LUX	NIA	APPF III 19 S.a.r.l	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CDP 9 S.a.r.l	.LUX	NIA	APPF III 22 S.a.r.l	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							Concert CDP 9 S.a.r.l	.LUX	NIA	APPF III 19 S.a.r.l	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							Olavria ITG, S.L.	.ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIE Caledonia Holdings, LLC	.DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – CROWN, LLC	.DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF (Lux) GP, S.a.r.l	.LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Alteri Investments Advisors II, S.a.r.l	.LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Direct (AIV), L.P.	.CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1503347				Alteri Investments II, SCSp	.LUX	NIA	Apollo Alteri Investments Advisors II, S.a.r.l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1500804				Apollo Alteri Holdings II, SCSp	.LUX	NIA	Apollo Alteri Investments Advisors II, S.a.r.l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1500607				Apollo Asia Perth Limited	.LUX	NIA	Apollo Asia Real Estate Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML II), LLC	.CYM	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML), L.P.	.DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML), LLC	.DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services TopCo (ML), L.P.	.DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Co-Investors (FC-D), L.P.	.CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Advisors, L.P.	.CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	.DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			98-1503119				ANP III (Debt AIV FC), L.P.	.CYM	N/A	ANP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2674239				Tarpon DIP Holdings, L.P.	.DE	N/A	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2676210				ANP III (Debt AIV), L.P.	.DE	N/A	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	.LUX	N/A	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Advisors I (APO DC), L.P.	.CYM	N/A	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Advisors I (APO DC-GP), LLC	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Co-Investors I (DC-D), L.P.								
			98-1503119				Apollo Navigator Aviation Holdings (AIV I), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-2988669				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	.DE	N/A	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3007898				Apollo Navigator Aviation Fund I (Cayman), Ltd.	.DE	N/A	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Holdings (US), LLC	.CYM	N/A	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation Fund I (Lux) SARL	.LUX	N/A	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (892 Intermediate), L.P.	.CYM	N/A	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (892 FC AIV), L.P.	.CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Revolver Co-Investors (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Advisors I GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Advisors I, L.P.	.DE	N/A	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Management I, LLC	.DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Feeder Fund I, L.P.	.DE	N/A	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Royalties Fund I, L.P.	.DE	N/A	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation Intermediate Holdings (US), LLC	.DE	N/A	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation Holdings (US), LLC	.DE	N/A	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Prime Security Services (SH), L.P.	.DE	N/A	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1509402				Ioanema Energy Holdings II, LLC	.CYM	N/A	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3121097				Ioanema Energy II, LLC	.DE	N/A	Ioanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sodia Capital Management Single Member S.A.	.BGR	N/A	Ioanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Partnership Representative, LLC	.BGC	N/A	Lapi thus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Li Iaco Limited	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sovario Limited	.CYP	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Yaronia Limited	.CYP	N/A	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Properties EIO	.BGR	N/A	APPF III 11 S.a r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa I S.a r.l.	.LUX	N/A	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa I S.a r.l.	.LUX	N/A	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Robin SAS	.FRA	N/A	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Robin Investments S.a r.l.	.LUX	N/A	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa X S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa X S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Ersa X S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa IX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa IX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa IX S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VIII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa VII S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa III S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa III S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa III S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa II S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa II S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ersa II S a r .l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ICH Management, LLC Financial Credit Investment IV (Feeder), L.P.	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Navigator Aviation (DC III-A), LLC	.CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	.DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3011633				Apollo Navigator Aviation (DC II-A), LLC	.DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3008088				Apollo Navigator Aviation (DC I-A), LLC	.DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF Co-Investors III (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF Co-Investors III (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4014158				ANPP II Taktion Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TKK Intermediate), LLC	.DE	NIA	ANPP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4014038				ANPP II (TKK Intermediate DC), LLC	.DE	NIA	ANPP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4014268				ANPP II (AIV L-TKK), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management II, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management II GP, LLC	.DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r l	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-377108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-377108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-377108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-377108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (GP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (GP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							BlueGroup Topco S a r l	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-404837				Apollo U.S. Real Estate Fund III Acquisitions, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							PK Air 1 IHL Designated Activity Company	.IHL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK Air Finance France SAS	.FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Debt I-Ihlitelevy Holdings S.a r.l.	.LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Hedge, LLC	.CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AION Hedge, LLC	.CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Delasare Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (TW II) Holdings, L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (TW II Intermediate), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (TW II Intermediate DC A), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (TW II Intermediate DC Z), LLC	.DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (AIV TW II-L), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANPP II (Overseas Intermediate Holdings), L.P.	.DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Horizon Investment Holdings S.a r.l.	.LUX	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo PPF Opportunistic Credit Partners LLC		NIA	Horizon Parent Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3701361				AP IX Tiger Co-Invest, L.P.	.DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3656119				AP IX Tiger Holdings, L.P.	.DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Tiger Holdings GP, LLC	.DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Tiger Holdings GP, LLC	.DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3819081				AHVF Credit Holdings II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3806667				AHVF Credit (DC) I, LLC	.DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1516820				AHVF (Cayman AIV III), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1519129				AHVF (TE FC AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-6 (AREV-AAA), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Chiron Credit Co-Investors (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1516469				AP IX International Hedge, L.P.	.CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX GenPar, LLC	.CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eos Aviation 30559, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eos Aviation 50046, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Eos Aviation 5387, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Enibo Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Cluxo Limited	.CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Revolver Co-Investors (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3066970				Apollo ANPP Co-Investors III (B), L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Solifron ITG, S.L.U.	.ESP	NIA	Bogale ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? VIGAMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11-AAA), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? ABIMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-5 (USREI11 ? DEMMD), L.P.	.DE	NIA	Apollo Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							A-A SPN-5 (USREI11 ? DELIND) , L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A SPN-5 (USREI11 ? DESEIND) , L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A SPN-4 (ANF-AAA) , L.P.	.DE.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADH Isantilla, S.L.U.	.ESP.....	NIA.....	Miralis ITG, S.L.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lapithus Holdings Limited	.GBR.....	NIA.....	(Master Dollar B) , L.P.	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lapithus Holdings Limited	.GBR.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lapithus Holdings Limited	.GBR.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership.....	33.330	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Leon S.R.L.	.ITA.....	NIA.....	ADPF III 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Altimo RE S.R.L.	.ITA.....	NIA.....	ADPF III 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Dado Immobiliare S.R.L.	.ITA.....	NIA.....	ADPF III 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Casonati S.R.L.	.ITA.....	NIA.....	ADPF III 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Alaska S.R.L.	.ITA.....	NIA.....	ADPF III 2 S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			84-3196183				PK AIR 1 LP	.DE.....	NIA.....	Apollo PK Air Management (GLO) LP	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							PK AIR 1 DEL LLC	.DE.....	NIA.....	PK AIR 1 LP	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1516896				PK AIR 1 LPN G.K.	.JPN.....	NIA.....	PK AIR 1 LP	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Investment S.a r.l.	.LUX.....	NIA.....	Ersa Opportunity S.a r.l.	Ownership.....	49.900	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Investment S.a r.l.	.LUX.....	NIA.....	Apollo/Cavenham European Managed Account II, L.P.	Ownership.....	50.100	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Property S.a r.l.	.LUX.....	NIA.....	(Master Euro B) , L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Property S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	(Master Dollar B) , L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ersa Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							(Master Euro B) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B) , L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B) , L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A) , L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							1127 Connecticut Investor LLC	.DE.....	NIA.....	Apollo USREI III Plymouth Holdings L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Management IV, L.P.	.DE.....	NIA.....	Apollo Accord Management IV GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Co-Investors IV (D) , L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord Management IV GP, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-512814				Apollo Accord Co-Investors IV (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	.LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	.DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Tiger Co-Invest (ML), L.P.	.DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4549330				Apollo USREF III Plymouth Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4547075				Apollo USREF III Plymouth (DC) LLC	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	.CYM	NIA	Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	.DE	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GSM Unused Financing Ltd	.CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4691087				AHVF Credit Holdings IV L.P.	.DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Tiger Co-Invest (ML) GP, LLC	.DE	NIA	Apollo Life Asset GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Life Asset, L.P.	.CYM	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	.LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies, LLC	.DE	NIA	Apollo Credit Strategies Master Fund Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies Advisors, L.P.	.CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Co-Invest, L.P.	.DE	NIA	AI OF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Co-Invest GP, LLC	.DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Equity Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo US Wind Co-Invest (FC), L.P.	.CYM	NIA	Apollo US Wind Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors IV, L.P.	.CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors GP IV, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies (Lux) GP, S a r l	.LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Njord Debt Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI Holdings J-I JV Managing Member, LLC	.DE	NIA	ACREFI Holdings J-I JV Member, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Credit Strategies (Lux), SCSp	.LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Ulysses Co-Invest, L.P.	.DE	NIA	AP CalI Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Ulysses Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	.CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management III B, L.P.	.DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Accord Co-Investors III B (D), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Management III B GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Advisors III B, L.P.	.CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0564185				Apollo Accord Advisors GP III B, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0564423				AHVF Credit Holdings V, L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF (AIV I), L.P.	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Alturus Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-0511630				Athora US Invest (AH), LLC	.DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-1532658				ACREFI Holdings J-I JV Member, LLC	.DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-4821033				Apollo Asia Real Estate Fund II (Lux) GP, S a r . l .	.LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGH Norte Gamma Integral Spring, S.L.	.ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Galatzo Inversiones, S.L.	.ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Grupo Azul Mar Cala Llonga, S.L.	.ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Toralve New ITG S.L.	.ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Tonisca New ITG S.L.	.ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Sagaba New ITG S.L.	.ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Derusa New ITG S.L.	.ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Casaiba New ITG S.L.	.ESP	NIA	Ersa IX S a r . l .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Skyline Dynamic Holdings Limited	.HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Skyline Holdings (BVI) Limited	.VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Skyline Holding Limited	.VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Skyline Holding Limited	.VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Skyline Holding Limited	.VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Skyline Holding Limited	.VGB	NIA	AP IX Euro Holdings (Lux) S a r . l . SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Euro Intermediate (Lux) S a r . l .	.LUX	NIA	RAIF	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Euro (Lux) S a r . l . SICAV-RAIF	.LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Euro (Lux) S a r . l . SICAV-RAIF	.LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo (Lux) S a r . l . SICAV-RAIF	.LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo (Athora) Co-Investors (A-UK), L.P.	.CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							BlueGroup ProCo Limited	.GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							BlueGroup IPCo Limited	.GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							BlueGroup BidCo Limited	.GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo MidCap Holdings (Cayman) III, L.P.	.CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Alteri Blue Group Cayman, Ltd.	.CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE HP Industrial Platform IV LLC	.DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	.CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	.CYM	N/A	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-403239				Apollo Asia Real Estate II Co-Investors (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	.DE	N/A	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Advisors II, L.P.	.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Advisors II GP, LLC	.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-3959493				Apollo Asia Management II, L.P.	.DE	N/A	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Management II Advisors, LLC	.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF Co-Investors III (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF Co-Investors III (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial SME Aggregation Ltd.	.CYM	N/A	Apollo Credit Funds ICAV	Ownership	53.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Financial SME Aggregation Ltd.	.CYM	N/A	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AISG GP Ltd.	.CYM	N/A	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AISG Holdings LP	.CYM	N/A	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Insurance Solutions Group LP	.DE	N/A	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo MidCap Holdings (Cayman) III, L.P.	.CYM	N/A	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1870273				AP Buffalo Holdings II, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1843435				AP Beta 7, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1843283				AP Buffalo Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1869998				AP Gibraltar Holdings, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-1843113				AP Beta 1, L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACMP Account (M), L.P.	.CYM	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III (NGL Debt), L.P.	.DE	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III (NGL Debt AIV FC), L.P.	.CYM	N/A	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							South Downs Investment LP	.JEY	N/A	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Polygon Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Polygon (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Polygon (FC), L.P.	.CYM	N/A	Apollo USREF III Polygon (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Green River Debt, LLC	.DE	N/A	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP Co-Investors (D), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP Co-Investors (A), L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apolo Hybrid Value Overseas Partners II, L.P.	.CYM	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Fund II, L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors II (B), L.P.	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors II (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HIF Co-Investors II (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Management II, L.P.	.DE	N/A	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value Advisors II, L.P.	.CYM	N/A	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo Hybrid Value Management GP II, LLC ... Apollo Hybrid Value Capital Management II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-140438				Onaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANPP III Hedgeco, LLC	CYM	NIA	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S a r l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106468				Apollo USREF III AI (RE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106317				Apollo USREF III AI Pref, L.P.	DE	NIA	Apollo ANPP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANPP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANPP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	DE	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	CYM	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	DE	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	CYM	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327643				Apollo Navigator Aviation (DC VI-A), LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
								DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327381				Apollo Navigator Aviation (DC V-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1326001				Apollo Navigator Aviation (DC IV-A), LLC	DE	NIA	L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S a r l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1538485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S a r l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1539479				Apollo Delos Holdings III, SCSp Apollo Asia Real Estate II Cayman Holdings, LLC	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1539967				AP AL Co-Invest (RE), L.P.	.CYM	N/A	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1100937				AP AL (RE Borrower), L.P.	.DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AI (RE Borrower) Parent, L.P.	.DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL (Pref Borrower) Parent, L.P.	.DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1261560				AHVF GP (AIV), L.P.	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1538720				AHVF GP Non-GPFI AIV/Lux FC, L.P.	.CYM	N/A	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1260256				AL RE Investor Holdings, LLC	.DE	N/A	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-1100602				AP AL Co-Invest (Pref), L.P.	.DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL (Pref Borrower), L.P.	.DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0978920				ANRP III AIV, L.P.	.DE	N/A	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Grand Serre DabI Holdings S.a r.l.	.LUX	N/A	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0937993				AP AL (RE) Holdings, L.P.	.DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-0939330				Apollo AL Holdings, L.P.	.DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP AL Co-Invest, L.P.	.DE	N/A	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1539462				Apollo Delos Investments IV, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1539467				Apollo Delos Holdings IV, SCSp MidCap FinCo (II) Designated Activity Company	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MC Feeder (II) LP	.IRL	N/A	Midcap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MidCap Feeder (II) GP, LLC	.CYM	N/A	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Midcap Feeder (II) GP, LLC	.CYM	N/A	Midcap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Green (DC), LLC	.DE	N/A	Apollo Infra Equity Green Aggregator (IE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Green Aggregator (IE Non-US), L.P.	.DE	N/A	Non-US, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Green (FC), L.P.	.DE	N/A	L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Green (FC), L.P.	.CYM	N/A	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1541692				Apollo USREF III River (FC) Ltd.	.CYM	N/A	Apollo U.S. Real Estate Partners III (Offshore) L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1541692				Apollo USREF III River (FC) Ltd.	.CYM	N/A	Apollo U.S. Real Estate Partners III (IE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III River Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF Credit (FC) II, L.P.	.CYM	N/A	Apollo Hybrid Value Advisors (AP0 FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Primavera Levco II	.CYM	N/A	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP VIII Primavera Levco I	.CYM	N/A	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infra Equity Cj Aggregator (IE Non-US), L.P.	.DE	N/A	Apollo Infra Equity Advisors (AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Property S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Property S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic Property S.a r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Investment S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Holding S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic Opportunity S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic I S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1479132				AION Capital Partners II Limited	.LUX.....	NIA.....	AION Capital Partners Limited	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	.MUS.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							(Master Dollar B) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	.CYM.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA IX Holdings, LLC	.CYM.....	NIA.....	APH Holdings, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Global Carry Pool Aggregator III, L.P.	.CYM.....	NIA.....	Apollo Global Carry Pool GP, LLC with respect to Series A	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1729972				Blackcomb Debt Holdings, L.P.	.DE.....	NIA.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AOP IX (Debt Holdings Intermediate FC), L.P.								
			98-1545470				AP EPF III Equity Holdings (Delaware) II, L.P.	.CYM.....	NIA.....	Apollo Advisors IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1306575				AP EPF III Equity Holdings (Delaware) II, L.P.	.DE.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	.DE.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-1298551				AP EPF III RE Holdings (Delaware), L.P.	.DE.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Athora KG Partnership, L.P.	.CYM.....	NIA.....	Apollo Athora KG Management, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Athora KG Management, LLC	.CYM.....	NIA.....	Apollo Principal Holdings IX GP, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A SPN-9 (ASPEI-ALRESP), L.P.	.CYM.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							A-A SPN-9 (ASPEI-ACRASP), L.P.	.CYM.....	NIA.....	Apollo Athene Strategic Partnership Advisors, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Real Estate Fund II Administration, LLC	.DE.....	NIA.....	Apollo Asia Real Estate Advisors II GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							CineLand ECOD	.BGR.....	NIA.....	Leto Invest ECOD	Ownership.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic VI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic VI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Ionic VI S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic V S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic V S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic V S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic IV S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic IV S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic IV S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic III S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic III S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic III S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Ionic II S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP EPF III (Euro B EH AIV I), L.P.	.CYM.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP EPF III (Dollar B EH AIV I), L.P.	.CYM.....	NIA.....	Apollo EPF Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Acropolis Infrastructure Acquisition Corp.	.DE.....	NIA.....	APSG Sponsor, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IMI II (Holdings), LLC	.DE.....	NIA.....	Apollo Royalties Fund I, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Spartan Acquisition Sponsor II LLC	.DE.....	NIA.....	AP Spartan Energy Holdings II, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Royalties Co-Investors I (D), L.P.	.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-1554469				Olive UK Opco Limited	.GBR.....	NIA.....	Olive UK Holdco Limited	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							South Downs Top Holdco 7 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							South Downs Top Holdco 6 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							South Downs Top Holdco 5 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							South Downs Top Holdco 4 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							South Downs Top Holdco 3 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							South Downs Top Holdco 2 Limited	.JEY.....	NIA.....	AP EPF III (Intermediate Holdings JC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							South Downs Top Holdco 1 Limited	.JEY.....	NIA.....	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-2549556				Primrose Holdings (Lux) S.a r.l.	.LUX.....	NIA.....	Apollo ANPP Advisors III, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-2549806				AP Spartan Energy Holdings II, L.P.	.DE.....	NIA.....	Apollo ANPP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANPP III Intermediate Holdings, L.P.	.DE.....	NIA.....	Apollo ANPP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-2550057				ANPP III (892/TE AIV), L.P.	.DE.....	NIA.....	ANPP III GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			85-2549317				ANPP III (Overseas AIV), L.P.	.DE.....	NIA.....	ANPP III GenPar, Ltd.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Thor Parent Holdings, LLC	.DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2532719				AIOF II (892) AIV, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2583651				ACREFI III TRS, Inc.	.DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Thor Co-Invest, L.P.	.DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2736037				AIOF II Thor Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2585697				AIOF II Thor Co-Invest Feeder (DC), L.P.	.DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Thor Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1553136				AIOF II Thor (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2600107				AIOF II Thor (DC), LLC	.DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Partnership (Lux), SCSp	.LUX	NIA	Apollo Origination Advisors (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-8 (AIOFII-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-8 (AIOFII - KSNFI), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1550667				APSS Sponsor, L.P.	.CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1550796				AP Caps II Holdings GP, LLC	.CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Caps Holdings, L.P.	.CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Caps Holdings GP, LLC	.CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2601528				AP Picard Pref Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2601337				AIOF II Vanir (DC Z), LLC	.DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2601043				AIOF II Vanir (DC B), LLC	.DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-10 (AP0V-AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	.LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2082420				AP IX (Non-GP AIV I), L.P.	.DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547193				AP EPF III (Euro B AIV JO), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547039				AP EPF III (Intermediate Holdings JO), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1547031				AP EPF III (Dollar B AIV JO), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-2117737				ANPP III (Dollar A AIV JO), L.P.	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1549215				ANPP III (Debt AIV II), L.P.	.DE	NIA	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP III (Debt AIV FC II), L.P.	.JEY	NIA	ANPP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlantic Leaf Properties Limited	.ESP	NIA	South Downs Investment LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Balan ITG SL	.ESP	NIA	SPV SPAIN PROJECT 13, S L U	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Leto Invest EOOD	.BGR	NIA	AEFF III 1 S a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo ANRP Advisors III, L.P.	.C/M	N/A	Apollo ANRP Capital Management III, LLC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2622575				AI OF II Credit Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-1194076				AP Spartan Energy Holdings III, L.P.	.GBR	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-1192348				ANRP III Intermediate Holdings II, L.P.	.DE	N/A	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			86-1191264				ANRP III (Overseas AIV II), L.P.	.DE	N/A	ANRP III GenPar, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APSG Sponsor IV, L.P.	.CAN	N/A	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1576582				APSG Sponsor III, L.P.	.C/M	N/A	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1575717				APSG Sponsor II, L.P.	.C/M	N/A	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APSG Advisors II, L.P.	.C/M	N/A	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4368816				AA Tundra Investor, L.P.	.DE	N/A	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tundra Management, L.P.	.DE	N/A	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tundra Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tundra Advisors, L.P.	.C/M	N/A	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Tundra Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APSG Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							APSG Advisors, L.P.	.C/M	N/A	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4294192				AP 251d4d Holdco, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III 3 V03 (FC), L.P.	.C/M	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1571020				Apollo USREF III 3 V03 (OC) LLC	.DE	N/A	Apollo USREF III 100 Crosby (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4190574					.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III 3 V03 Holdings L.P.	.DE	N/A	Apollo USREF III 100 Crosby Holdings L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4188880				AGRE 3 V03 LLC	.DE	N/A	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4250323				AP Tundra Holdings LLC	.DE	N/A	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Tundra Manager LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4152198				Freedom Parent LP	.DE	N/A	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4160106				Freedom Topco LLC	.DE	N/A	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Freedom Intermediate LLC	.DE	N/A	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Donlen LLC	.DE	N/A	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Freedom Advisors, LP	.C/M	N/A	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Freedom Advisors GP LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Freedom Management GP LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Freedom Management LP	.DE	N/A	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Freedom Holdings LP	.C/M	N/A	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1570795				AA Pencil Offshore Holdings, L.P.	.C/M	N/A	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Pencil Offshore Holdings, L.P.	.C/M	N/A	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Pencil Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Pencil Advisors, LP	.C/M	N/A	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Pencil Holdings, L.P.	.DE	N/A	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP AL Guarantor GP, LLC	.DE	N/A	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Inception Co-Invest ML Borrower, L.P.	.DE	N/A	AP Inception Co-Invest ML GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Inception Co-Invest ML Parent, L.P.	.DE	N/A	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Inception ML Borrower, L.P.	.DE	N/A	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Inception ML Parent, L.P.	.DE	N/A	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	.C/M	N/A	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	.DE	N/A	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-1563971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	.CYM	N/A	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	.DE	N/A	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	.CYM	N/A	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value II Credit Holdings, L.P.	.CYM	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tele Advisors, LLC	.DE	N/A	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Tele Co-Invest, L.P.	.DE	N/A	AP Tele Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4123373				AHVF Tele Debt, LLC	.DE	N/A	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Dollar B EH Intermediate II), LLC	.CYM	N/A	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NUN Pencil Holdings GP, LLC	.DE	N/A	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir (RPH FC), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4373064				AIOF II Vanir (RPH DC), LLC	.DE	N/A	AIOF II Agave (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4387717				AIOF II Agave Aggregator, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Agave Holdings, LLC	.DE	N/A	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Agave Intermediate, LLC	.DE	N/A	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	.LUX	N/A	Apollo Impact Mission Overseas Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL Guarantor GP, LLC	.DE	N/A	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF III (Guarantor AL GP), LLC	.DE	N/A	AP EPF III (Borrower AL GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Impact Mission Advisors, L.P.	.CYM	N/A	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4026435				AP/AA Pencil Holdings, L.P.	.DE	N/A	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3872478				Apollo USREF III BP6 (DC) LLC	.DE	N/A	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1567087				Apollo USREF III Royce (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Royce Holdings Advisors, L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3878039				Apollo USREF III Royce Holdings L.P.	.DE	N/A	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	.CYM	N/A	Apollo USREF III Mouse (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Mouse (DC) LLC	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1566967				Apollo USREF III Branco (TE FC), L.P.	.CYM	N/A	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (Pref Borrower), L.P.	.DE	N/A	Apollo USREF III AL (Pref Borrower) Parent, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	.DE	N/A	Apollo USREF III AL (RE Borrower) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	.DE	N/A	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III AL Borrower GP, LLC	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo USREF III AL (Pref Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AP EPF III (Borrower AL GP), LLC	DE	NIA	Apollo EPF Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AP EPF III (Pref Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AP EPF III (Pref Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AP EPF III (RE Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo Impact Mission Overseas Partners (Delaware 882), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo Impact Mission Capital Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	...
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	...

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Linos Investments S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos Holdings S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos Holdings S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Linos Holdings S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic X S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic X S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic X S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IX S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IX S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic IX S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VIII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VIII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VIII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Ionic VII S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias Securitization S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias Securitization S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias Securitization S.a.r.l.	.LUX	N/A	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3475416				AI OF II Vanir Aggregator, Series L.P. - Series 1	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Aggregator, Series L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3331269				AI OF II Vanir (DC), LLC	DE	N/A	AI OF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3932074				AI OF II Vanir Intermediate Holdings, L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Holdings (STE), Series LLC	DE	N/A	AI OF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3331711				AI OF II Vanir AIV (STE), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3331546				AI OF II Vanir AIV (WF), L.P.	DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	N/A	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Owner-ship Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			85-3281439				Apollo USREF III Polygon Holdings II, L.P. . Shanghai Skyway Grand Hotel Co. , Ltd. . KH Siegburg S.C.S. KH Warenhaus Rostock S.C.S. KH Iluppertal S.C.S. KH Pforzheim S.C.S. KH Schneinfurt S.C.S. KH Reutlingen S.C.S. KH Krefeld S.C.S. KH Kempten S.C.S. KH Monchengladbach S.C.S. KH Offenbach S.C.S. KH Oldenburg S.C.S. KH Krefeld II S.C.S. KH Hildesheim S.C.S. KH Gelsenkirchen S.C.S. KH Hanau S.C.S. KH Duisburg S.C.S. KH Darmstadt S.C.S. Apollo Grizzly Bear Co-Invest, L.P. Apollo Grizzly Bear Co-Invest GP, L.P. Apollo Grizzly Bear Co-Invest Ultimate GP, LLC AP IX (International FC), L.P. A-A SPN-11 (HFI1 – MOLMD), L.P. A-A SPN-11 (HFI1 – JKSEW), L.P. A-A SPN-11 (HFI1-AAA), L.P. A-A SPN Offshore (HFI1), L.P. AP Pelican Pte. Ltd. Apollo Asia RE II Singapore IV Pte. Ltd. Apollo Asia RE II Singapore Holdings Pte. Ltd. AP EPF III (Dollar B EH Intermediate), L.P. Apollo Oasis Partners (FC), LLC KH Siegburg GmbH KH Warenhaus Rostock GmbH KH Iluppertal GmbH KH Pforzheim GmbH KH Schneinfurt GmbH KH Reutlingen GmbH KH Krefeld GmbH KH Kempten GmbH KH Monchengladbach GmbH	DE CHN LUX 							

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1587060				AMP II (AIV-C), L.P.	.CYM.....	NIA.....	Apollo AMP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	.CYM.....	NIA.....	Apollo AMP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Donlen Mobility LLC	.DE.....	NIA.....	Freedom Acquirer LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Primrose Investment Management, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP DSB Co-Invest AIV, L.P.	.DE.....	NIA.....	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							DSB Holdings II GP, LLC	.DE.....	NIA.....	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-2779426				AP IX DSB Holdings, L.P.	.DE.....	NIA.....	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP Ix Pencil Management, L.P.	.DE.....	NIA.....	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo USREF III Royce Co-Investors (A), L.P.	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1762627					.DE.....	NIA.....	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Atlas Holdings) SPV, LLC	.DE.....	NIA.....	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP IX Viking Holdings GP, LLC	.DE.....	NIA.....	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							AP IX International Holdings (RS), L.P.	.CYM.....	NIA.....	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Apollo Global Carry Pool Aggregator IV, L.P.			Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			98-1579879				AP Ulysses, L.P.	.CYM.....	NIA.....		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							NN AGP Mezz Borrower, LLC	.DE.....	NIA.....	NN AGP Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
								.DE.....	NIA.....	NN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XVII S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XVII S a r .l.	.LUX.....	NIA.....	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XVII S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XVI S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XVI S a r .l.	.LUX.....	NIA.....	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIV S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIV S a r .l.	.LUX.....	NIA.....	(Master Euro B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIV S a r .l.	.LUX.....	NIA.....	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIV S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIIII S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIIII S a r .l.	.LUX.....	NIA.....	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIIII S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XIIII S a r .l.	.LUX.....	NIA.....	(Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XII S a r .l.	.LUX.....	NIA.....	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XII S a r .l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Loxias XII S a r .l.	.LUX.....	NIA.....	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Loxias XII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XI S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-2279055				AP DBB Co-Invest II, L.P.	.DE	NIA	Apollo DBB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Mermaid	.MUS	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (DC) LLC	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BPG Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (DC) Holdings, L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BAG (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III BPG (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (RO/CE-AA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-12 (RO/CE - K&NFI), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Mouse, LLC	.DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1578892					Apollo Europe Limited	.MLT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IX S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VIII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IV S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IV S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias IV S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VII S.a.r.l.	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Loxias III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias III S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias I S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias VI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias II S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias V S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias V S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias V S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-1211086				Spartan Acquisition Sponsor III LLC	.DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Peridot Co-Invest Limited	.C/M	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Peridot Co-Investment Advisors L.P.	.C/M	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.	.DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Asia Pacific Holdings Limited	.C/M	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE II Mauritius I	.HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Alpha Holdings (HK) Limited	.MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-157361				AP HK Holdings, LPF	.HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Jingleberry Limited	.HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Siegburg GmbH	.IRL	NIA	Trident Brico DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Siegburg GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Opportunity S a r . l .	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ilerenhaus Posttock GmbH	.DEU	NIA	Ersa Investment S a r . l .	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							KH Schweinfurt GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	
							KH Ofenbach GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Ofenbach GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Oldenburg GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Oldenburg GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Pforzheim GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Pforzheim GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Reutlingen GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Reutlingen GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Kempten GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Kempten GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Hildesheim GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Hildesheim GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Monchengladbach GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Monchengladbach GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Krefeld GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Krefeld GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Krefeld II GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Krefeld II GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Hanau GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Hanau GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Geisenkirchen GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Geisenkirchen GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Duisburg GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Opportunity S a r.l.	Ownership	89 900	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							KH Darmstadt GmbH	.DEU	NIA	Ersa Investment S a r.l.	Ownership	10 100	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VP Advisors, L.P.	.CYM	NIA	Athene Life Re Ltd.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VP Advisors, L.P.	.CYM	NIA	Apollo VP Advisors GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo VP Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Rimini TopCo S.r.l.	.ITA	NIA	AP Impact Euro (Lux) S a r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Rimini BidCo S.r.l.	.ITA	NIA	Rimini TopCo S r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP CV Debt Holdings, LLC	.DE	NIA	ATCF S a r.l.	Ownership	13 640	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP CV Debt Holdings, LLC	.DE	NIA	AMF Credit Holdings IV, L.P.	Ownership	79 370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (B), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpos Investments III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpos Investments III (B), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Holdings III (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Harvest Parent III (A), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Karpos Investments III (C), L.P.	.CYM	NIA	Harvest Holdings II GP, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo GPAC Co-Investors I (D), L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Manatee Holdings L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE Manatee LLC	.DE	NIA	Apollo USREF III Manatee Holdings L.P.	Management	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Manatee (DC) LLC	.DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Manatee (FC), L.P.	.CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AP Credit Solutions II Pte. Ltd.	.SGP	N/A.....	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Credit Solutions I Pte. Ltd.	.SGP	N/A.....	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	.CYM	N/A.....	Apollo EPF Advisors IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	.CYM	N/A.....	Apollo EPF Advisors IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	.CYM	N/A.....	Apollo EPF Advisors IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	.CYM	N/A.....	Apollo EPF Advisors IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-1021494				(Dollar B), L.P.	.CYM	N/A.....	Apollo EPF Advisors IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA GP Solutions Fund, L.P.	.DE	N/A.....	AA GP Solutions Advisors L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA GP Solutions Advisors, L.P.	.CYM	N/A.....	AA GP Solutions Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA GP Solutions Management, L.P.	.DE	N/A.....	AA GP Solutions Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA GP Solutions Management GP, LLC	.DE	N/A.....	Apollo Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA GP Solutions Advisors GP, LLC	.DE	N/A.....	APH Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III HH Holdings L.P.	.DE	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Drapau (Holdings), LLC	.DE	N/A.....	Apollo Royalties Fund I, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Royalties FF I-A (Holdings), LLC	.DE	N/A.....	Apollo Royalties Management I, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III HH I (DC) LLC	.DE	N/A.....	Apollo USREF III HH (FC), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III HH (FC), L.P.	.CYM	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III HH II (DC) LLC	.DE	N/A.....	Apollo U.S. Real Estate Partners III (IE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	.CYM	N/A.....	Apollo Asia Management II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Financial Credit Investment IV HedgeCo, LLC	.CYM	N/A.....	Financial Credit Investment IV, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo EPF IV (Lux) GP, S.a r.l.	.LUX	N/A.....	Apollo EPF Advisors IV, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							QEB Parent, L.P.	.DE	N/A.....	QEB Parent GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							QEB Parent GP, LLC	.DE	N/A.....	AP IX QEB Holdings, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX QEB Holdings GP, LLC	.DE	N/A.....	Apollo Management IX, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX QEB Holdings, L.P.	.DE	N/A.....	AP IX QEB Holdings GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	.DE	N/A.....	Apollo ANRP Advisors II (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP VIII Double Eagle Energy Holdings III Midstream, L.P.	.DE	N/A.....	Apollo Advisors VIII (AP0 DC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-0954433				AP Beta 7, L.P.	.DE	N/A.....	Apollo Hybrid Value Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Violet ATH Holdings, L.P.	.DE	N/A.....	AP Violet Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Violet Advisors, L.P.	.CYM	N/A.....	AP Violet Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Violet Advisors GP, LLC	.DE	N/A.....	Apollo Principal Holdings I, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo HGA Management, L.P.	.DE	N/A.....	Apollo HGA Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo HGA Management GP, LLC	.DE	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANRP II TOPS (DC), LLC	.DE	N/A.....	ANRP II (AIV-T), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANRP III TOPS (DC), LLC	.DE	N/A.....	Apollo ANRP Management III, LLC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-0865625				ANRP III (T) Holdings, L.P.	.DE	N/A.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANRP III (T-PT) Holdings, L.P.	.DE	N/A.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANRP III (AIV T-L), L.P.	.DE	N/A.....	Apollo ANRP Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			87-0903782				ANRP II (AI-V-T), L.P. ANRP III (L FC), L.P. ANRP II (T-A) Holdings, L.P. ANRP II (T-B) Holdings, L.P.	.DE .CYM .DE .DE	NIA NIA NIA NIA	Apollo ANRP Advisors II (AP0 DC), L.P. Apollo ANRP Advisors III, L.P. Apollo ANRP Advisors II (AP0 DC), L.P. Apollo ANRP Advisors II (AP0 DC), L.P.	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			87-0903341				AEDL Credit SCA SICAV-RAIF AHVF (DC) I, L.P. AHVF Iris Holdings, L.P. AP Iris Holdings, L.P. Apollo Revolver Fund II (Offshore), L.P. Apollo Revolver Management GP II, LLC Apollo Revolver Fund II, L.P.	.LUX .DE .DE .DE .CYM .DE .CYM	NIA NIA NIA NIA NIA NIA NIA	S a r l Apollo Hybrid Value Advisors, L.P. Apollo Hybrid Value Advisors, L.P. Apollo Hybrid Value Advisors, L.P. Apollo Revolver Advisors II, L.P. Apollo Capital Management, L.P. Apollo Revolver Advisors II, L.P. Apollo Revolver Capital Management II, LLC	Management Management Management Management Management Ownership Management	0.000 0.000 0.000 0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
							Apollo Revolver Advisors II, L.P. Apollo Revolver Management II, L.P. Apollo Revolver Co-Investors II (A), L.P. Apollo Revolver Capital Management II, LLC AGRE Debt I – ROP, LLC North Star Partners SCSp	.CYM .DE .CYM .CYM .DE .LUX	NIA NIA NIA NIA NIA NIA	Apollo Revolver Capital Management II, LLC Apollo Revolver Management GP II, LLC Apollo Co-Investors Manager, LLC APH Holdings (FC), L.P. AGRE Debt Fund I, L.P. Apollo Overseas Partners (Lux) IX GP, S a r l Apollo Natural Resources Partners (Lux) III GP, S a r l	Management Management Management Management Ownership Management	0.000 0.000 0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
							Junonia Partners SCSp Apollo EPF Management IV, L.P. Apollo EPF Management IV GP, LLC Apollo EPF IV Capital Management, LLC Apollo EPF Advisors IV, L.P. Apollo European Direct Lending GP, LLC Apollo European Direct Lending Management, L.P.	.LUX .LUX .DE .CYM .CYM .DE	NIA NIA NIA NIA NIA NIA	Apollo Natural Resources Partners (Lux) III GP, S a r l Apollo EPF Management IV GP, LLC Apollo Global Real Estate Management, L.P. APH Holdings (DC), L.P. Apollo EPF IV Capital Management, LLC Apollo Capital Management, L.P.	Management Management Ownership Ownership Management Ownership	0.000 0.000 0.000 100.000 100.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
							Apollo Eliant Management GP LLC Apollo Eliant GP Advisors LLC Eliant Invest Management LP Eliant Invest Holding LP Eliant Invest GP LP AP DSB Co-Invest III, L.P.	.DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA	Apollo European Direct Lending GP, LLC Apollo Capital Management, L.P. Apollo Principal Holdings VI, L.P. Apollo Eliant Management GP LLC Eliant Invest GP LP Apollo Eliant GP Advisors LLC Apollo DSB Co-Invest GP, LLC Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Management Ownership Ownership Management Management Management Ownership	0.000 100.000 100.000 0.000 0.000 0.000 33.580	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
							Loxias X S a r l Loxias X S a r l Loxias X S a r l Linos I S a r l Linos I S a r l Linos I S a r l AP Gibraltar Co-Invest, L.P.	.LUX .LUX .LUX .LUX .LUX .LUX .DE	NIA NIA NIA NIA NIA NIA NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P. Apollo European Principal Finance Fund III (Master Euro B), L.P. Apollo European Principal Finance Fund III (Dollar A), L.P. Apollo European Principal Finance Fund III (Master Dollar B), L.P. Apollo European Principal Finance Fund III (Master Euro B), L.P. Apollo European Principal Finance Fund III (Dollar A), L.P. Apollo Gibraltar Advisors, LLC	Ownership Ownership Ownership Ownership Ownership Ownership Management	33.580 33.490 32.930 33.580 33.490 32.930 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
							Lycius Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius Investments S.a r.l.	.LUX.....	NIA.....	Loxias XVII S.a r.l.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Loxias Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius Properties S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius Holdings S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius Holdings S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Lycius Holdings S.a r.l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							VA Capital Management Co-Investors II, L.P.	.CYM.....	NIA.....	VA Capital Management CIV GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Management SGP Holdings Pte. Ltd.	.SGP.....	NIA.....	Apollo to Asia Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP.....	NIA.....	Apollo to Hybrid Va lue Overseas Partners (Lux), SCSP	Ownership.....	25,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP.....	NIA.....	AMF (892 Intermediate), L.P.	Ownership.....	25,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP.....	NIA.....	Apollo to Hybrid Va lue Fund, L.P.	Ownership.....	25,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Asia Opportunistic Holdings II Pte. Ltd.	.SGP.....	NIA.....	Apollo to Hybrid Va lue Overseas Partners, L.P.	Ownership.....	25,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo European Direct Lending (Lux) GP, S.a r.l.	.LUX.....	NIA.....	APH Holdings (FC), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Gibraltar Advisors, LLC	.DE.....	NIA.....	Apollo to Hybrid Va lue Advisors I I, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			86-362261				College Parent, L.P.	.DE.....	NIA.....	College Parent Holdings GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			86-351276				AP IX College Holdings, L.P.	.DE.....	NIA.....	AP IX College Holdings GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX College Holdings GP, LLC	.DE.....	NIA.....	Apollo to Management IX, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							College Parent Holdings GP, LLC	.DE.....	NIA.....	AP IX College Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Land Services, L.P.	.DE.....	NIA.....	AP Land Services GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Land Services GP, LLC	.DE.....	NIA.....	Apollo to Management Holdings, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ACREFI MF, LLC	.DE.....	NIA.....	ACREFI I TRS, Inc.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to Oak Management GP, LLC	.DE.....	NIA.....	Apollo to Capital Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to Oak Advisors, L.P.	.CYM.....	NIA.....	Apollo to Oak Advisors GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Oak Aggregator, L.P.	.DE.....	NIA.....	Apollo to Oak Advisors, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to Oak Management, L.P.	.DE.....	NIA.....	Apollo to Oak Management GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to Oak Advisors GP, LLC	.DE.....	NIA.....	Apollo to Principal Holdings II, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to SPAC Management I GP, LLC	.DE.....	NIA.....	Apollo to Capital Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to SPAC Advisors I, L.P.	.CYM.....	NIA.....	Apollo to SPAC Advisors I GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo to SPAC Management I, L.P.	.DE.....	NIA.....	Apollo to SPAC Management I GP, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							Apollo SPAC Advisors I GP, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1598049				Apollo SPAC Fund I, L.P.	.C/M	N/A	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1597921				Apollo SPAC Fund I (B FC), L.P.	.C/M	N/A	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3542777				Apollo SPAC Fund I (A), L.P.	.DE	N/A	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	.C/M	N/A	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries Fund I SPV, L.P.	.C/M	N/A	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Credit Secondaries I Intermediate (OC), LLC	.DE	N/A	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3284454				Apollo Credit Secondaries Fund I (A), L.P.	.C/M	N/A	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1595394				AOP Credit Secondaries I Intermediate (FC), L.P.	.C/M	N/A	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1596002				Apollo Credit Secondaries Fund I (B), L.P.	.C/M	N/A	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I GP, LLC	.C/M	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Advisors, L.P.	.C/M	N/A	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Management, L.P.	.DE	N/A	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Secondaries I Advisors GP, LLC	.C/M	N/A	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN AGP Mezz Borrower II, LLC	.C/M	N/A	NN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							NN AGP Mezz Borrower II, LLC	.DE	N/A	NN AGP Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3021174				Apollo PPF Credit Strategies (FC) SPV, LP	.C/M	N/A	AP IX Pioneer VotCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pioneer (GP/IE/892) AIV L.P.	.DE	N/A	Apollo European Direct Lending (Lux) GP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Direct Lending SCSp	.LUX	N/A	S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	.DE	UIP	Marco J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	N0	1
			98-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	.DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	N0	2
			98-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	.DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	N0	3
							AP Asia Opportunist ic Holdings Pte. Ltd.	.SGP	N/A	AMF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate II Cayman	.C/M	N/A	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1581516				Donlen Celliar Holding Limited	.CAN	N/A	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Donlen Fleet Leasing Ltd.	.CAN	N/A	Apollo Asia Real Estate AAC Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	.C/M	N/A	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Real Estate AAC Advisors II, L.P.	.C/M	N/A	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1600231				AMF II (Cayman Holdings), L.P.	.C/M	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603553				Donlen LLC	.DE	N/A	Freedom Intermediate LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Intermediate LLC	.DE	N/A	Freedom Toco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia Peridot Limited	.C/M	N/A	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AMF II Holdings SGP Pte. Ltd.	.SGP	N/A	Apollo Hybrid Value Overseas Partners (Lux) I I, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	.DE	N/A	AP IX Pioneer VotCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	.LUX	N/A	Apollo EPF IV (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	.LUX	N/A	Apollo EPF IV (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Special Limited Partner, LLC	.DE	N/A	Apollo to Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							ARTIS Management, LLC	DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-14 (GBRALTAIP-AAA), L.P.	DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SHEL	LUX	N/A	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	N/A	Apollo Asia Real Estate Shore CoInvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	N/A	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	N/A	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-264798				Apollo Asia Real Estate Mast CoInvest L.P.	DE	N/A	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	N/A	Apollo AMP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Core Infrastructure Management GP, LLC	DE	N/A	Apollo AMP Management III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Core Infrastructure Management, L.P.	DE	N/A	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							College AdTech Lender GP, LLC	DE	N/A	Apollo Core Infrastructure Management GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2225172				College AdTech Lender, L.P.	DE	N/A	AP IX College Holdings, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2192074				AP Rone Co-Invest GP, LLC	DE	N/A	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1621264				AP Rone Co-Invest, L.P.	CYM	N/A	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF UK Limited	GBR	N/A	AP Rone Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2425892				Apollo Knight Fund, L.P.	DE	N/A	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Knight Fund GP, LLC	DE	N/A	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2423246				AP IX KNT Holdings, L.P.	DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	N/A	AP Impact Euro Intermediate (Lux) S a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Impact Euro Intermediate (Lux) S a r.l.	LUX	N/A	AP IF Euro (Lux) S a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-1924525				AP IX Connect Holdings, L.P.	DE	N/A	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Connect Holdings GP, LLC	DE	N/A	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2448529				AP IX (Connect Warrant AIV), L.P.	DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	N/A	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	N/A	Apollo Asia Real Estate Mast CoInvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CoFree TopCo SARL	LUX	N/A	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF Member Limited	GBR	N/A	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATCF (Cayman) GP, LLC	CYM	N/A	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1625184				ATCF (Cayman), L.P.	CYM	N/A	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Co-Investors (B), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Co-Investors (D), L.P.	DE	N/A	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Fund, L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	N/A	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Management GP, LLC	DE	N/A	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Offshore Fund, LLC	CYM	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Offshore Fund, L.P.	CYM	N/A	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Co-Investors (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Apollo Accord+ Management, L.P.	.DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord+ Aggregator C, L.P.	.DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord+ Advisors, L.P.	.CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord+ Advisors GP, LLC	.CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord+ Aggregator A, L.P.	.CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord+ Aggregator B, L.P.	.CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Valparaíso Holdings I LLC	.DE	NIA	AP Valparaíso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Valparaíso Manager LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Valparaíso Holdings II LLC	.DE	NIA	AP Valparaíso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord+ Fund (Lux), SCSp	.LUX	NIA	AP Valparaíso Holdings I LLC GP, S.a r.l.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	.CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	.DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Shore Management, L.P.	.DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Shore Management, L.P.	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Shore Management GP, LLC	.DE	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	.LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Euro Investment Jewel MezzCo S.a r.l.	.LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Euro Investment Jewel Norwich PropCo S.a r.l.	.LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Euro Investment Jewel Portsmouth PropCo S.a r.l.	.LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lune Holdings S.a r.l.	.LUX	NIA	AP Star Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	.LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Cellar II Holding Limited	.CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2195920				AP EPF III Polygon Holdings (B), L.P.	.DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2195568				AP EPF III Polygon Holdings, L.P.	.DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP EPF III Polygon Intermediate (FC) Holdings, L.P.	.DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1619193				AP EPF III Polygon Intermediate (DC) Holdings, LLC	.CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2195376				Apollo GPAC Co-Investors I (A), L.P.	.DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2113490				AA Sequoia Holdings, L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Sequoia Advisors, L.P.	.CYM	NIA	Apollo Sequoia Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Sequoia Management, L.P.	.DE	NIA	Apollo Sequoia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Sequoia Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Sequoia Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP Lux IX (QPF AIV I), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP Lux IX (AIV I FC), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Linos I S.a r.l.	.LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Linos III S.a r.l.	.LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Linos IV S.a r.l.	.LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Art (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AIOF II Art (OC), LLC	DE	NIA	AIOF II Art (OC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (OC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	.C/M	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-175722				Apollo USREF III Newport Holdings, L.P.	DE	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	.C/M	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EFF III Clerius Holdings, LLC	.C/M	NIA	Apollo EFF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S a r l	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCo	LUX	NIA	Cullinan Lux GP S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact GP Fund SPV II, L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact GP Fund SPV III, L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-GP IF AIV II), L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact GP Fund SPV I, L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618579				AP IX (Non-GP IF AIV I), L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 982 Fund SPV, L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	.C/M	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EB0 Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML Depositor, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EB0 Depositor, LLC	DE	NIA	A-AC RML-EB0 Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	.C/M	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-H), L.P.	.C/M	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cullinan Holdings GP, LLC	.C/M	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	.C/M	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				ANRP III (FC DE AIV-H), L.P.	.C/M	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (P2 AIV-H), L.P.	.C/M	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-H), L.P.	.C/M	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				ANRP III (FC Conduit AIV-H II), L.P.	.C/M	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (OC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	.C/M	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1603533				AHVF II (Cayman Holdings), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1603340				AHVF II (892 Cayman AIV), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1603384				AHVF II (Cayman AIV II), L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Impact Mission Fund (Euro AIV), L.P.	.CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	.CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Wessex Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Wessex GP LLC	.CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Wessex Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Wessex Advisors, L.P.	.CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Wessex TopCo Ltd.	.CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Wessex Investor A, L.P.	.CYM	NIA	Wessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Wessex Management, L.P.	.DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Wessex Holdings, L.P.	.CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Wessex MidCo Ltd.	.CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Dakota Holdings Borrower, L.P.	.DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP VIII Dakota Holdings Borrower GP, LLC	.DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Dakota Co-Invest Borrower, L.P.	.DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Dakota Co-Invest Borrower, L.P.	.DE	NIA	Apollo Total Return Fund: a Compartiment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1069757				Apollo TR Lux AIV Holdings Corp.	.DE	NIA	Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo HVF Fund Administration, LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Charriot Holdings, LLC	.DE	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IF Euro (Lux) S.a.r.l. SICAV-RAIF	.LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IF Euro (Lux) S.a.r.l. SICAV-RAIF	.LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IF Euro (Lux) S.a.r.l. SICAV-RAIF	.LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1535337				Athene AOG Holding I Ltd.	.BMU	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1537060				Athene AOG Holding II LLC	.BMU	NIA	Athene AOG Holding I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-15 (AREV11 - AAA), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AOP LoanCo Lux S.a.r.l.	.LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Connect Co-Invest (AIV FC), L.P.	.CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Overseas Partners (Lux) X, SCSp	.LUX	NIA	Apollo Investment Management Europe (LUX) S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR IG Corporate Bond Lux S.a.r.l.	.LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Petros Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3872906				Apollo Petros Advisors, L.P.	.CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Petros Investor, L.P.	.DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Petros Management, L.P.	.DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Petros Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Mustang Holdings, L.P.	.DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Mustang Co-Invest, L.P.	.DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Mustang Advisors, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1643440				Apollo Asia Real Estate Green Cornvest Fund, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Alamo ENRI (Cayman), LLC	.CYM	NIA	Apollo Asia Real Estate Green Cornvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
									NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			87-3952248				ANP III (AIV S.L.), L.P.	.DE	NIA	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3953535				ANP III Sapphire (DC) LLC	.DE	NIA	Apollo ANP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3952957				ANP III (Sapphire) Holdings, L.P.	.DE	NIA	Apollo ANP Advisors III (P1 AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3952957				ANP III (Sapphire) Holdings, L.P.	.DE	NIA	Lune Parent (Lux) S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Lune GP S a r . l .	.LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Marley TopCo S a r . l .	.LUX	NIA	Apollo Core Infrastructure Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3770178				Apollo StarMoon CEFF Co-Invest, L.P.	.DE	NIA	Apollo Credit Secondarys Fund I SPV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACSF GP Solutions I (2021) SPV, LLC	.DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							FXH IX-A, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							FXH IX-E, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							FXH IX-C, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							FXH IX-D, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							FXH IX-B, LLC	.CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AM-EDL (Lux) SCSp	.LUX	NIA	A-M Direct Lending GP (Lux) S a r . l .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AHVF Credit Holdings VII, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3334355				Apollo Total Return Fund – Investment Grade	.DE	NIA	Apollo Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Aggregator C, L.P.	.DE	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3334552				Apollo Total Return Fund – Investment Grade, L.P.	.DE	NIA	Apollo Total Return Fund – Investment Grade	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3602793				Apollo Total Return Fund – Investment Grade	.DE	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Intermediate B (DC), L.P.	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3780355				AA IMF 1 HOLD00 GP LLC	.DE	NIA	Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA IMF 1 HOLD00 LP	.DE	NIA	AA IMF 1 HOLD00 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP IX Connect Co-Invest Holdings , L.P.	.DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Aristot le Manager, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Aristot le Holdings, LLC	.CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Safety Holdings, L.P.	.DE	NIA	AP Aristot le Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIM Safety Holdings, L.P.	.DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3801697				AP Safety Co-Invest, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Safety Advisors, LLC	.DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3777568				AP Saturn Co-Invest, L.P.	.DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Otter Holdco, Inc.	.DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo EPF Co-Investors IV (D), L.P.	.DE	NIA	AP-AA Otter Holdings, L.P. (DE)	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN Op Mezz Borrower IV, LLC	.CYM	NIA	NN Op Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN Op IV Owner II, LLC	.DE	NIA	NN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN Op IV Owner I, LLC	.DE	NIA	NN Op Mezz Borrower IV, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN Op IV Owner I, LLC	.DE	NIA	NN Op Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Total Return Fund – Investment Grade	.LUX	NIA	Apollo Total Return Fund – Investment Grade	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-3573289				Lux Holdings S a r . l .	.LUX	NIA	Aggregator A, SPV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN Opportunities Fund IV, L.P.	.DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							(Dollar A), Hedge, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	.CYM	NIA	Apollo to EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	.C/M.....	N/A.....	Apollo EPF Management IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Saturn Investor GP, LLC	.DE.....	N/A.....	Apollo Impact Mission Advisors, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Saturn Investor I, LP	.DE.....	N/A.....	AP Saturn Investor GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Cardinal Funding LLC	.DE.....	N/A.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							MaIard Funding LLC	.DE.....	N/A.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIC SB Holdings LLC	.DE.....	N/A.....	Apollo Investment Corporation	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund – Investment Grade (RN), L.P.	.DE.....	N/A.....	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-333183				Apollo Total Return Fund – Investment Grade Management GP, LLC	.DE.....	N/A.....	Apollo Capital Management, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Co-Investors (D), L.P.	.DE.....	N/A.....	Apollo Co-Investors Manager, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund – Investment Grade (RN – Offshore), L.P.	.C/M.....	N/A.....	Apollo Total Return Fund – Investment Grade Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund – Investment Grade Management, L.P.	.DE.....	N/A.....	Apollo Total Return Fund – Investment Grade Management GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Total Return Fund – Investment Grade Advisors, L.P.	.C/M.....	N/A.....	Apollo Total Return Fund – Investment Grade Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP HV Holdings, L.P.	.DE.....	N/A.....	APH Holdings (FC), L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			98-163791				AP Revolver Fund II Holdings, L.P.	.C/M.....	N/A.....	Apollo HV Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III 3 VDS Aggregator, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3320618				Apollo USREF III HP Aggregator, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3320946				Apollo USREF III HP Aggregator, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3320793				Apollo USREF III HV Aggregator, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3321157				Apollo USREF III Manatee Aggregator, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3321845				Apollo USREF III Mouse Aggregator, L.P.	.DE.....	N/A.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Holdings, L.P. – Series 1	.DE.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Holdings, L.P.	.DE.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Aggregator, L.P. – Series 1	.DE.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Aggregator, L.P.	.DE.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Holdings (STE), LLC – Series 1	.DE.....	N/A.....	AIOF II Electra AIV (STE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Holdings (STE), LLC	.DE.....	N/A.....	AIOF II Electra AIV (STE), L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra AIV (STE), L.P.	.DE.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AIOF II Electra Intermediate Holdings, L.P.	.DE.....	N/A.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AI OF II Electra Co-Invest B Holdings (DC I), LLC	.DE	NIA	AI OF II Electra Co-Invest B, L.P. AI OF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra (DC), LLC	.DE	NIA	AI OF II Electra Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3495667 87-3458283				AI OF II Electra Co-Invest A, L.P.	.DE	NIA	AI OF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Electra AIV (MF), L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Casa Holdings S a r l	.LUX	NIA	AHMF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHMF II Holdings SGP IV Pte. Ltd.	.SGP	NIA	AHMF II (Cayman Holdings) L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3276202				AI OF II Vanir Holdings, L.P. – Series 3	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-3275846				AI OF II Vanir Holdings, L.P. – Series 1	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Vanir Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lune MidCo Lux SCA	.LUX	NIA	Lune Parent (Lux) S a r l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HA IG Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2557571				Apollo HA IG Management, L.P.	.DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Realty Income Solutions, Inc.	.MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-M Direct Lending GP (Lux) S a r l	.LUX	NIA	APH Holdings (FC) L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Extreme Management, L.P.	.DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Extreme Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1633472				AP Extreme Advisors, L.P.	.CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Extreme Holdings, L.P.	.CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1623773				Apollo Extreme Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1627749				Apollo Impact Mission HedgeCo, LLC	.CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Qullinan Co-Invest GP, LLC	.CYM	NIA	Apollo AMP Management III, LLC Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1627749				AP Qullinan Co-Invest GP, LLC	.CYM	NIA	Apollo European Principal Finance Fund III	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus VII S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus VII S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus VII S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus IX S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus IX S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus IX S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus IX S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	(Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus X S a r l	.LUX	NIA	Apollo European Principal Finance Fund III	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.....							Clerus II S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus II S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus V S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus V S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus V S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus I S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus I S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus VII S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus VII S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus VII S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus VI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus VI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus VI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus IV S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus IV S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus IV S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus X S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus X S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus X S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus XVII S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus XVII S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus XVI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus XVI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus XVI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
.....							Clerus XVI S a r . l .	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Linos XI S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XI S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XI S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XIV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XIV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XIV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XVI S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XVII I S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33,490	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XVII I S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33,580	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Linos XVII I S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32,930	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Revolver Management II (ATH) &P, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Revolver Advisors II (ATH), L.P.	.CYM.....	NIA.....	Apollo Revolver Capital Management II, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Revolver Management II (ATH), L.P.	.DE.....	NIA.....	Apollo Revolver Management II (ATH) &P, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Revolver Fund II (ATH), L.P.	.CYM.....	NIA.....	Apollo Revolver Advisors II (ATH), L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AI&F II (Connect Warrant AIV), L.P.	.DE.....	NIA.....	Apollo Infrastructure Opportunities Advisors II, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ANPP II HedgeCo, LLC	.CYM.....	NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Core Infrastructure Advisors, L.P.	.CYM.....	NIA.....	Apollo Core Infrastructure Advisors &P, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo StarMoon CEPP Co-Invest (Overseas), L.P.	.DE.....	NIA.....	Apollo CIF CEPP Holdings, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3537188 ..				Apollo CIF CEPP Holdings, LLC	.DE.....	NIA.....	Apollo Core Infrastructure Advisors, L.P.	Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo CIF CEPP (DC), LLC	.DE.....	NIA.....	Apollo CIF CEPP (DC), LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Core Infrastructure Advisors &P, LLC	.DE.....	NIA.....	APH Holdings (DC), L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA WH HoldCo &P, LLC	.DE.....	NIA.....	Apollo Principal Holdings VI, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-2211404 ..				AA WH HoldCo, L.P.	.DE.....	NIA.....	AA WH HoldCo &P, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP Gemini, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3022061 ..				Apollo USREF III Freezer (DC) LLC	.DE.....	NIA.....	Apollo USREF III BAG (FC), L.P.	Ownership.....	31,550	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III Freezer (DC) LLC	.DE.....	NIA.....	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership.....	68,450	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III Freezer Holdings, L.P.	.DE.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			87-3022267 ..				AA WH 1 LP	.DE.....	NIA.....	AA WH 1 &P, LLC	Management.....	0,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AA WH 1 &P, LLC	.DE.....	NIA.....	Apollo Capital Management, L.P.	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			98-1630935				AP Ulysses II, L.P. AP White Holdings (HK) Limited Lune Parent (Lux) S.a.r.l. Apollo Capital Solutions Europe B.V.	.DE .HK .LUX .ND	NIA NIA NIA NIA	AP Ulysses Advisors, LLC AP HK Holdings, LPF AP IX Euro Intermediate (Lux) S.a.r.l. AMI (Holdings), LLC Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Management Ownership Ownership Ownership	0.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
							AP Credit Solutions Holdings V Pte. Ltd. AP Credit Solutions V Pte. Ltd. AA Concrete Investor, L.P. Apollo Concrete Management, L.P. Apollo Concrete Advisors, L.P. Apollo Concrete Advisors GP, LLC Apollo Concrete Management GP, LLC PK LENDING AVIATION NOTES (EQUIPMENT SERIES)	.SGP .SGP .CYM .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA	AP Credit Solutions Holdings V Pte. Ltd. Apollo Concrete Advisors, L.P. Apollo Concrete Management GP, LLC Apollo Concrete Advisors GP, LLC Apollo Capital Holdings VI, L.P. Apollo Capital Management, L.P. PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP, LLC	Ownership Ownership Management Management Management Ownership Ownership Management	100.000 100.000 0.000 0.000 0.000 100.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP, LLC AAA Aviation Advisors, L.P. AAA Aviation Investor, L.P. AAA Aviation Holdings, L.P. AAA Aviation Management GP, LLC AAA Aviation Management, L.P. AAA Aviation Advisors GP, LLC AP Canoe Holdings, L.P. AIM Canoe Holdings, L.P. AP Canoe Advisors, LLC	.DE .DE .DE .DE .DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	Apollo PK Air Management (OLO) LP AAA Aviation Advisors GP, LLC AAA Aviation GP, LLC AAA Aviation Advisors, L.P. Apollo Capital Management, L.P. AAA Aviation Management GP, LLC Apollo Principal Holdings VI, L.P. AP Canoe Advisors, LLC Apollo Impact Mission Advisors, L.P. Apollo Impact Mission Advisors, L.P.	Ownership Management Management Management Ownership Management Ownership Management Ownership Ownership	100.000 0.000 0.000 0.000 100.000 100.000 100.000 0.000 0.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
							NN Opp IV Owner VI, LLC NN Opp IV Owner V, LLC Ficaleta Servicios y Gestiones, S.L.U. AAA Subsidiary (OC-I), LLC Mortgage Aggregator Series Trust Administrator, L.P. Apollo Alister Management, LLC Pomodoro Holdco Limited	.DE .DE .ESP .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA	NN Opp Mezz Borrower IV, LLC NN Opp Mezz Borrower IV, LLC Pomodoro Holdco Limited Apollo Total Return Fund – Investment Grade Advisors, L.P. Apollo Capital Management, L.P. AIOF II European Holdings Limited Apollo Infrastructure Opportunities Fund II (IE 882), L.P.	Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0	
							AIOF II European Holdings Limited AIOF II European Holdings Limited AIOF II European Holdings Limited AIOF II European Holdings Limited AIOF II Pomodoro Co-Invest GP, LLC AIOF II Pomodoro Co-Invest, L.P.	.GBR .GBR .GBR .GBR .DE .DE	NIA NIA NIA NIA NIA NIA	Apollo Infrastructure Opportunities Fund I, L.P. Apollo Infrastructure Opportunities Fund II (Lux), SCSp II (Overseas), L.P. Apollo Infrastructure Opportunities Advisors II, L.P. AIOF II Pomodoro Co-Invest GP, LLC Apollo Global Real Estate Management, L.P.	Ownership Ownership Ownership Ownership Management Management	32.000 36.000 24.000 8.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
							Apollo 100 West Putnam Management, LLC Apollo 100 West Putnam Advisors GP, LLC Apollo 100 West Putnam Investor, L.P. 100 West Putnam Member LLC Apollo 100 West Putnam Advisors, L.P.	.DE .CYM .DE .DE .CYM	NIA NIA NIA NIA NIA	APH Holdings, L.P. Apollo 100 West Putnam Advisors, L.P. Apollo 100 West Putnam Investor, L.P. Apollo 100 West Putnam Advisors GP, LLC	Ownership Management Ownership Management	100.000 0.000 0.000 100.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required?	*
							100 Vest Putnam Acquisition LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Grause Funding LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Clydesdale Holdings, L.P.	.DE	N/A	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Clydesdale Holdings GP, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest, L.P.	.DE	N/A	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest GP, L.P.	.DE	N/A	Apollo TAMF Co-Invest Ultimate GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo TAMF Co-Invest Ultimate GP, LLC	.DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco GP, LLC	.CYM	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Management Funding, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Co-Invest, L.P.	.DE	N/A	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Holdings GP, LLC	.DE	N/A	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Pegasus Holdings, L.P.	.DE	N/A	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1136632				Apollo Defined Return Fund, L.P.	.DE	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	.DE	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	.CYM	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	.CYM	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Advisors, L.P.	.CYM	N/A	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Advisors GP, LLC	.CYM	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	.CYM	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Capital Markets Management, L.P.	.DE	N/A	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Capital Management, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FIVE SISIA	.GRC	N/A	KTISOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA FOUR SISIA	.GRC	N/A	ANONME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA THREE SISIA	.GRC	N/A	KTISOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VICUNA TWO SISIA	.GRC	N/A	ANONME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ARTIS Holdings LLC	.DE	N/A	ANONME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	.DE	N/A	APQ Corp.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WNN Opp IV Owner IV, LLC	.DE	N/A	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WNN Opp IV Owner IV, LLC	.DE	N/A	WNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WNN Opp IV Owner III, LLC	.DE	N/A	WNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Management GP, LLC								
							Apollo Aligned Alternatives Management, L.P.	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Management, L.P.	.DE	N/A	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives, L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Advisors, L.P.	.CYM	N/A	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives Advisors, L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC), L.P.	.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (C), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AAA Advisors GP, LLC	.C/M	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Cardinal (DC) LLC	.DE	N/A	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Cardinal (FC), L.P.	.C/M	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Cardinal Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo USREF III Cardinal Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	.DE	N/A	Apollo ANPP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4721449				AP IX Carbon (GP/TE/892 DC) II, L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4721118				AP IX Carbon Holdings II, L.P.	.DE	N/A	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Poseidon GP (Lux) SARL	.LUX	N/A	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0751987				ACMP Holdings, LLC	.DE	N/A	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions III Pte. Ltd.	.SGP	N/A	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions IV Pte. Ltd.	.SGP	N/A	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions VII Pte. Ltd.	.SGP	N/A	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							JCP Investments 2021-A1 Holdings Ltd.	.C/M	N/A	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Offshore (AIFIX), L.P.	.C/M	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-19 (AIFIX-44A), L.P.	.DE	N/A	Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Onshore (AIFIX), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646231				AP Aquila Holdings, Ltd.	.GBR	N/A	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646231				AP Aquila Holdings, Ltd.	.GBR	N/A	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646231				AP Aquila Holdings, Ltd.	.GBR	N/A	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646231				AP Aquila Holdings, Ltd.	.GBR	N/A	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646231				AP Aquila Holdings, Ltd.	.GBR	N/A	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646334				AP Castle Holdings SCSp	.LUX	N/A	Apollo Advisors IX (EP), S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Millier Homes Group (Finco) PLC	.GBR	N/A	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Advisors, L.P.	.DE	N/A	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Ultimate GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Excelsior Management, L.P.	.DE	N/A	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4646548				Apollo Asia Real Estate Green Coinvest Limited	.DE	N/A	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners X, L.P.	.C/M	N/A	Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646486				Apollo Overseas Partners (I) X, L.P.	.C/M	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646634				Apollo Co-Investors X (C), L.P.	.C/M	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1646753				ANPP II (Bei Conduit TE), L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4776255				ANPP II (Bei vedere Conduit TE DC), LLC	.DE	N/A	Apollo ANPP Advisors II (APD DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4797723				Apollo Asia Real Estate II Cayman II Limited	.DE	N/A	ANPP II (Bei Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AM-EDL (Lux) Investment S.a r.l.	.C/M	N/A	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo M-EDL Management, L.P.	.LUX	N/A	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	ASGP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			87-4402510 87-4402849 87-4402633 87-4402741			AP IX Carbon Holdings, L.P. AIF IX Carbon AIV, L.P. AP IX Carbon (09/7E/892 DC), L.P. AP IX Carbon (09/7E/892 AIV), L.P.	AP IX Carbon Holdings, L.P. AIF IX Carbon AIV, L.P. AP IX Carbon (09/7E/892 DC), L.P. AP IX Carbon (09/7E/892 AIV), L.P.	.DE .DE .DE .DE	NIA NIA NIA NIA	Apollo Advisors IX, L.P. Apollo Advisors IX, L.P. Apollo Advisors IX, L.P. Apollo Asia Real Estate II Cayman Holdings, LLC	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
						Apollo Asia Real Estate II Cayman I Limited AGRE DCP Palm Springs Member LLC Apollo CIF CEFF (DC) 20, LLC Apollo CIF CEFF (DC) 17, LLC Apollo CIF CEFF (DC) 18, LLC Apollo CIF CEFF (DC) 19, LLC Apollo CIF CEFF (DC) 12, LLC Apollo CIF CEFF (DC) 16, LLC Apollo CIF CEFF (DC) 11, LLC Apollo CIF CEFF (DC) 13, LLC Apollo CIF CEFF (DC) 15, LLC Apollo CIF CEFF (DC) 14, LLC Apollo CIF CEFF (DC) 10, LLC Apollo CIF CEFF (DC) 6, LLC Apollo CIF CEFF (DC) 8, LLC Apollo CIF CEFF (DC) 9, LLC Griffin Capital Securities, LLC Apollo CIF CEFF (DC) 4, LLC Apollo CIF CEFF (DC) 5, LLC Apollo CIF CEFF (DC) 3, LLC Apollo CIF CEFF (DC) 2, LLC	Apollo Asia Real Estate II Cayman I Limited AGRE DCP Palm Springs Member LLC Apollo CIF CEFF (DC) 20, LLC Apollo CIF CEFF (DC) 17, LLC Apollo CIF CEFF (DC) 18, LLC Apollo CIF CEFF (DC) 19, LLC Apollo CIF CEFF (DC) 12, LLC Apollo CIF CEFF (DC) 16, LLC Apollo CIF CEFF (DC) 11, LLC Apollo CIF CEFF (DC) 13, LLC Apollo CIF CEFF (DC) 15, LLC Apollo CIF CEFF (DC) 14, LLC Apollo CIF CEFF (DC) 10, LLC Apollo CIF CEFF (DC) 6, LLC Apollo CIF CEFF (DC) 8, LLC Apollo CIF CEFF (DC) 9, LLC Griffin Capital Securities, LLC Apollo CIF CEFF (DC) 4, LLC Apollo CIF CEFF (DC) 5, LLC Apollo CIF CEFF (DC) 3, LLC Apollo CIF CEFF (DC) 2, LLC	.CYM .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	AGRE DCP Palm Springs REIT LLC Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Fund, L.P. Apollo Core Infrastructure Feeder Fund, L.P.	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0 N0	
			87-4072681 86-2505945			Apollo Starlcon CEFF Aggregator, LLC ANP II (AIV L-FS), L.P. MOIRIS ANONMI KTIMATIKI ETARIA AIFer i Marley Cayman Ltd AP Polygon Holdings II, L.P. AP Polygon Holdings, L.P.	Apollo Starlcon CEFF Aggregator, LLC ANP II (AIV L-FS), L.P. MOIRIS ANONMI KTIMATIKI ETARIA AIFer i Marley Cayman Ltd AP Polygon Holdings II, L.P. AP Polygon Holdings, L.P.	.DE .DE .GRC .CYM .DE .DE	NIA NIA NIA NIA NIA NIA	Apollo ANP Advisors II (AP0 DC), L.P. AEFF III 41 Sa r.l. Alteri Investments II, SCSp AP Polygon Advisors, LLC AP Polygon Advisors, LLC Apollo Infrastructure Opportunities Advisors II, L.P.	Management Management Ownership Ownership Management Management	100.000 0.000 100.000 100.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0 N0	
			87-3819139 98-1647129			AIOF II Thor Intermediate Holdings, L.P. AIOF II Connect (FC), L.P. A-A SPN-18 (AIME-AAA), L.P. A-A SPN-18 (AIME - JKSNFV), L.P.	AIOF II Thor Intermediate Holdings, L.P. AIOF II Connect (FC), L.P. A-A SPN-18 (AIME-AAA), L.P. A-A SPN-18 (AIME - JKSNFV), L.P.	.DE .CYM .DE .DE	NIA NIA NIA NIA	Apollo Infrastructure Opportunities Advisors II, L.P. Apollo Infrastructure Opportunities Advisors II, L.P. Apollo Athens Strategic Partnership Advisors, LLC Apollo Athens Strategic Partnership Advisors, LLC	Management Management Management Management	0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0	
			87-4517799 87-4491132			AIOF II Vanir Co-Invest GP, LLC Apollo Overseas Partners (DE 892) X, L.P. Apollo Overseas Partners (DE) X, L.P. Apollo Management X, L.P. Apollo Investment Fund X, L.P.	AIOF II Vanir Co-Invest GP, LLC Apollo Overseas Partners (DE 892) X, L.P. Apollo Overseas Partners (DE) X, L.P. Apollo Management X, L.P. Apollo Investment Fund X, L.P.	.DE .DE .DE .DE .DE	NIA NIA NIA NIA NIA	Apollo Infrastructure Opportunities Advisors X, L.P. Apollo Advisors X, L.P. Apollo Advisors X, L.P. AIF X Management, LLC Apollo Advisors X, L.P.	Ownership Management Management Management Management	100.000 0.000 0.000 0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0 N0 N0 N0	
			87-4549496 87-4504196			Apollo Investment Fund (DE-1) X, L.P. Apollo Co-Investors X (D), L.P.	Apollo Investment Fund (DE-1) X, L.P. Apollo Co-Investors X (D), L.P.	.DE .DE	NIA NIA	Apollo Advisors X, L.P. Apollo Co-Investors Manager, LLC	Management Management	0.000 0.000	AGM; M. Rowan; J. Harris; L. Black AGM; M. Rowan; J. Harris; L. Black	N0 N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4488104				Apollo Capital Management X, LLC	DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-4587581				Apollo Advisors X, L.P.	DE	N/A	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1627015				AIF X Management, LLC	DE	N/A	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Impact AIF, SCSp	LUX	N/A	AP Impact AIF (Lux) GP, S a r l	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ACS Holdings, L.P.	DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Capital Markets Partnership, L.P.	DE	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACS GP, LLC	DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							VICUNA ONE SIGSA	ORC	N/A	KTISTOR PROPERTIES SINGLE MEMBER SOCIETE	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Real Estate Fund Adviser, LLC	DE	N/A	ANOWME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Capital Credit Adviser, LLC	DE	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								DE	N/A	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo TR IG Corporate Bond Lux S a r l	LUX	N/A	Apollo to TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP0 Siova Holdings GP, LLC	DE	N/A	AP0 Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP0 Siova Holdings, L.P.	CYM	N/A	AP0 Siova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Offshore (AAA), L.P.	CYM	N/A	Apollo to Athens Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III DEE IV (Intermediate), LLC	DE	N/A	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III DEE IV (DC), LLC	DE	N/A	Apollo to ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								DE	N/A	Apollo to ANRP Advisors III (P1 AP0 DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	N/A	Apollo to ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	N/A	Apollo to ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	N/A	Apollo to ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III Summa Holdings, L.P.	DE	N/A	Apollo to ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III Summa Holdings, L.P.	DE	N/A	Apollo to ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III Summa Holdings, L.P.	DE	N/A	Apollo to ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III Summa (P-USTE DC), LLC	DE	N/A	Apollo to ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III Summa (DC), LLC	DE	N/A	Apollo to ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III (AIV Summa-L), L.P.	DE	N/A	Apollo to ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	N/A	Apollo to ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AGRE 30 Dan LLC	DE	N/A	Apollo to ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Administrative Agency LLC	DE	N/A	Apollo to USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Holdings Ltd.	CYM	N/A	ANRP II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Holdings Ltd.	CYM	N/A	Apollo to Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Holdings Ltd.	CYM	N/A	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Holdings Ltd.	CYM	N/A	ANRP III (AIV-H), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Holdings Ltd.	CYM	N/A	ANRP III (P2 AIV-H), L.P.	Ownership	7.780	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Holdings Ltd.	CYM	N/A	Apollo to A I ligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Co-Invest Holdings, L.P.	CYM	N/A	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Neptune Co-Invest GP, LLC	DE	N/A	Apollo to Hybrid Value Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP II (Cayman Holdings) II, L.P.	CYM	N/A	Apollo to Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							ANPP II (TWR IV Intermediate DC 2), LLC	.DE	NIA	ANPP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TWR IV Intermediate DC A), LLC	.DE	NIA	ANPP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Summa Holdings, L.P.	.DE	NIA	AP Summa Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa (DC), LLC	.DE	NIA	AI OF II Summa Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa AIV (STE), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Summa AIV (WF), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ANPP II (TWR II Conduit TE DC), LLC	.DE	NIA	ANPP II (TWR II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2830177				ANPP II (TWR II Conduit TE), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly Co-Invest, L.P.	.DE	NIA	AI OF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly AIV, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly (FC Overseas), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly (FC Lux), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Woolly (FC 892), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP Cayman Holdings, LLC	.CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius III S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius II S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius I S a r.l.	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Lycius GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32,350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48,340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3,540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Lycius GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15,770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32,350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48,340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3,540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15,770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVIIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32,350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVIIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48,340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVIIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3,540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XVIIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15,770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32,350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48,340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3,540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15,770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32,350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48,340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3,540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Loxias GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15,770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MTR Coinvest Feeder (TE 892), L.P.	.DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2646077				Apollo MTR Coinvest Feeder (Onshore), L.P.	.DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2622184				Apollo Champ Co-Investors, L.P.	.CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARTIS OMS, LLC	.DE	NIA	ARTIS Operating Partnership L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- Fund Lux Holdings S a r . l .	.LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord V Lux Holdings S a r . l .	.LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Freedom Parent Holdings LP	.DE	NIA	Apollo Freedom Advisors, LP	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Alpine SPV LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Defined Return Fund Lux Holdings S a r . l .	.LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			88-237767				AAA Holdings (OC-2), Inc.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2371575				AAA Holdings (OC-1), Inc.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1672064				Apollo Gretel Investor, L.P.	.CYM	N/A	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1672793				Apollo Gretel Advisors, L.P.	.CYM	N/A	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Gretel Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Global Real Estate Management, L.P.								
							Apollo Gretel Management GP, LLC	.DE	N/A	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2500044				Apollo Gretel Management, L.P.	.DE	N/A	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Defined Return Fund Intermediate B (OC), L.P.	.CYM	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	.DE	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Aligned Alternatives (FC-2), L.P.	.CYM	N/A	Apollo Defined Return Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Aligned Alternatives (C-2), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Aligned Alternatives (A-3), L.P.	.CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Aligned Alternatives (A-2), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2037779				AP Polygon Holdings (B), L.P.	.DE	N/A	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Riverwalk Hotel Holdings, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2120781				Apollo USREF III Riverwalk Hotel Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2123554					.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Riverwalk Hotel (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Riverwalk Hotel (OC) LLC	.DE	N/A	Elvorth, James	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Pirin Sense EOOD	.BGR	N/A	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III 30 Dan Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2113680					.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III 30 Dan (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III 30 Dan (OC) LLC	.DE	N/A	Apollo USREF III 30 Dan Aggregator, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III MTR (FC), L.P.	.CYM	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III MTR (OC) LLC	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	.DE	N/A	Apollo USREF III MTR Aggregator, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Clerius XIII S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Euro B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Clerius XIII S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Clerius XIII S a r.l.	.LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	.....

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Clerus XIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus GBP S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVIII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVII S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XVI S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XV S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							Clerus XIX S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control Is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Clerius XIX S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIX S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIX S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius XIV S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius USD S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership.....	32.350	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius USD S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership.....	48.340	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius USD S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership.....	3.540	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Clerius USD S a r. l.	.LUX.....	NIA.....	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership.....	15.770	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ADS Jewel SPV LLC	.CYM.....	NIA.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Digital Origin Aggregator A HedgeCo, LLC	.DE.....	NIA.....	Apollo Debt Solutions BDC	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Navigator Aviation Fund I HedgeCo, LLC	.CYM.....	NIA.....	Apollo Digital Origin Aggregator A, L.P. .	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-2176521				ANP III Holdings, L.P.	.CYM.....	NIA.....	Apollo Navigator Aviation Fund I, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-2176521				ANP III Holdings, L.P.	.DE.....	NIA.....	Apollo ANP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-2154043				AP IX Carbon Co-Invest, L.P.	.DE.....	NIA.....	Apollo ANP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX Carbon Co-Invest GP, LLC	.DE.....	NIA.....	AP IX Carbon Co-Invest GP, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX Carbon Co-Invest (AIV I I DC), L.P.	.DE.....	NIA.....	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX Carbon Co-Invest (AIV I I DC), L.P.	.DE.....	NIA.....	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							AP IX Carbon Co-Invest (AIV I DC), L.P.	.DE.....	NIA.....	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							ML Funding LLC	.DE.....	NIA.....	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							LL Funding LLC	.DE.....	NIA.....	Apollo Multitrie Credit Fund, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							CSTR Loan Funding LLC	.DE.....	NIA.....	Apollo Lincoln Fixed Income Fund, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							GL Funding LLC	.DE.....	NIA.....	Apollo Credit Strategies Master Fund Ltd.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo Accord V (ST) LLC	.DE.....	NIA.....	Apollo Centre Street Partnership, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
								.DE.....	NIA.....	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-1717766				Apollo USREF III Venus Holdings L.P.	.DE.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-1715271				Apollo USREF III Venus Aggregator, L.P.	.DE.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III Venus (FC), L.P.	.CYM.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
							Apollo USREF III Venus (DC) LLC	.DE.....	NIA.....	Apollo USREF III Venus Aggregator, L.P.	Ownership.....	100.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	.DE.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	.DE.....	NIA.....	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			88-1703709				Apollo USEF III Polygon (DC) (B) LLC	DE	NIA	Apollo USEF III Polygon Aggregator, L.P. Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners Intermediate B (DC), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Partners Intermediate A (FC), Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Offshore Partners, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Co-Investors (B), L.P.	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator C, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator B, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1868844				AP0 Nova Holdings, L.P.	DE	NIA	AP0 Nova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI0F II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI0F II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AI0F II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI0F II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AI0F II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI0F II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2648410				Apollo Commercial Lending (Italy) - AAOE Sub-Fund	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI0F II Vanir Holdings (STE), Series LLC - Series 1	ITA	NIA		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							GIACF Alternative Holdings, LLC	DE	NIA	AI0F II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CRDIX SPV I, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sliders Management, L.P.	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Sliders Management GP, LLC	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 Shova Holdings, L.P.	CYM	NIA	AP0 Shova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-4048746				Apollo S3 Equity Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3675005				Apollo S3 Equity Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1688745				Apollo S3 Equity Advisors, L.P.	CM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Advisors, L.P.	CM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a.r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (882 FC), L.P.	CM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a.r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (882 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Spring Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II Helm Debt (FC), L.P.	CM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AI OF II (TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ADIP Capital Management II, LLC	CM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ADIP Advisors II, L.P.	CM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							AOP Lux X (AIV II FC), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X (P, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP Lux X (AIV I), SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X (P, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Overseas Partners (Lux AIV) X, SCSp	.LUX	NIA	Apollo Overseas Partners (Lux) X (P, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Mortgage Lending, LLC	.DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1690195				Apollo Investment Fund (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1690152				Apollo Overseas Partners (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1690415				AP X (International FC), L.P.	.CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors X (EH-CP), LLC	.CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Advisors X (EH), L.P.	.CYM	NIA	Apollo Advisors X (EH-CP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Management Advisors Switzerland Sarl	.CHE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3726629				Apollo USREF I (I MTR Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1685308				Apollo QL Co-Invest, L.P.	.CYM	NIA	Apollo QL Co-Invest (P, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WFC WP SPV, LLC	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Alma Holdings Intermediate FC), L.P.	.CYM	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Artemis Holdings (Lux) S.a r.l.	.DE	NIA	Apollo Advisors X, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1686018				AOP X (Snowbird Holdings Intermediate FC), L.P.	.LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	.CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Domus S.r.l.	.ITA	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Domus (Lux) SCSp	.LUX	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hybrid Value Clerius Holdings, L.P.	.CYM	NIA	Loxias X S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WFC Lender LLC	.DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIF Lender LLC	.DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AFT Lender LLC	.DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Lender LLC	.DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADCF Lender LLC	.DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Finance Aggregator LLC	.DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Chevalier Debt Holdings S.a r.l.	.LUX	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Alma SCSp	.LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3455046				Chevalier Holdings, L.P.	.DE	NIA	Apollo Overseas Partners (Lux) X (P, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 6345, LLC	.DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Eos Aviation 5999, LLC	.DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							ADS Zorro SPV LLC	DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3417442				Apollo Darwin Advisors, LLC	DE	N/A	Apollo Principal Value Advisors II, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3417851				AP Darwin Holdings, L.P.	DE	N/A	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Darwin Holdings II, L.P.	DE	N/A	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3172243				AP Darwin Holdings II GP, LLC	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3172071				AP Maia Holdings II LLC	DE	N/A	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Maia Holdings I LLC	DE	N/A	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA RPH, L.P.	CYM	N/A	AA RPH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AA RPH GP, LLC	CYM	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Capriel Investment S.A.	LUX	N/A	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF Acquisition Co 75 S a r. l.	LUX	N/A	EPF Acquisition Seta S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1675805				AOP X Debt Holdings Intermediate FO, L.P.	CYM	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-E, LLC	DE	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-D, LLC	DE	N/A	Apollo Overseas Partners (DE 882) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-C, LLC	DE	N/A	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-B, LLC	DE	N/A	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak PODH X-A, LLC	DE	N/A	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP0 Investment Manager Aggregator Vehicle, L.P.	DE	N/A	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3380958				AP0 GP Aggregator Vehicle, L.P.	DE	N/A	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3347124				A-A Diversified Opportunities Fund (V), L.P.	DE	N/A	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Tulug ITG SL	ESP	N/A	Linos XI S a r. l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Holdings, LP	CYM	N/A	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC GP, LLC	CYM	N/A	Midcap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hensel Manager, LLC	DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Co-Invest Feeder (TE QPFF AIV), L.P.	DE	N/A	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	N/A	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	N/A	OPPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	N/A	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Coinvest (FC), L.P.	CYM	N/A	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus (DC I), LLC	DE	N/A	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nine Elms 2 S a r. l.	LUX	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nine Elms 2 S a r. l.	LUX	N/A	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	N0	

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							Nine Elms 2 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15,760	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nine Elms 2 S a r . l .	.LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48,340	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-2597031					Apollo MTR Coinvest Aggregator, L.P.	.DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALJ NL – Italy Cre Debt Sub-Fund	.ITA	NIA	Apollo Management International LLP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALJ – Italy Cre Debt Sub-Fund	.ITA	NIA	Apollo Management International LLP	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Intermediate Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Holdings, Series L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus Aggregator, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord Plus (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIC-TRF S a r . l .	.LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Nurnberg, KarolInestra?e Beteiligung A S a r . l .	.LUX	NIA	Clerius V S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							K&F Kaiser-Joseph Stra?e 165 Beteiligung S a r . l .	.LUX	NIA	Clerius V S a r . l .	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VLS Management LLC	.LUX	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1705353					VLS Holdings Advisors, L.P.	.DE	NIA	VLS Holdings Advisors GP LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							VLS Holdings Advisors GP LLC	.CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		92-1320647					AA Visionbridge Holdings, L.P.	.CYM	NIA	VLS Holdings Advisors, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		98-1705690					AP EPF IV (EGV) Holdings II, L.P.	.CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP EPF IV Intermediate Holdings (EGV DC), LLC	.CYM	NIA	Apollo EPF Management IV, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		92-1355056					AHVF II (DC) II, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Shortline Holdings L.P.	.CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings VII Pte. Ltd.	.CYM	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Mantle SPV LLC	.CYM	NIA	Apollo Debt Solutions BDC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund IG IDF Advisors, LP	.CYM	NIA	Apollo IDF Advisors GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund IDF Advisors, LP	.CYM	NIA	Apollo IDF Advisors GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Real Estate Income IDF Advisors, LP	.CYM	NIA	Apollo IDF Advisors GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	.CYM	NIA	Apollo IDF Advisors GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo IDF Advisors GP LLC	.CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Debt Solutions IDF Advisors, LP	.CYM	NIA	Apollo Principal Holdings GP LLC	Management	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Credit Strategies IDF Advisors, LP	.CYM	NIA	Apollo IDF Advisors GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives IDF Advisors, LP	.CYM	NIA	Apollo IDF Advisors GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Rand Holdings, LLC	.CYM	NIA	Apollo IDF Advisors GP LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-4340602					AP Rand Holdings, LLC	.CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87,800	AGM; M. Rowan; J. Harris; L. Black	N0	
		88-4340602					AP Rand Holdings, LLC	.CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12,200	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Credit Solutions Holdings IV Pte. Ltd.	.CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Inception Debt Co-Invest II, L.P.	.CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Peak Chevalier Debt Holdings S a r . l .	.CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							AP WHS Funding, L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WHS (FC), L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP WHS Feeder, L.P.	.C/M	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1106388				AP WHS Sub (DC), LLC	.C/M	N/A	AP WHS, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHVF II Rand Iarrant Co-Invest L.P.	.C/M	N/A	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund III (Lux), SGP	.C/M	N/A	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1702136				AP EPF IV (ESV) Intermediate Holdings, L.P.	.C/M	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1701859				AP EPF IV (ESV) Holdings, L.P.	.C/M	N/A	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1308729				AP Climate YieldCo, L.P.	.C/M	N/A	AP Climate YieldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Climate YieldCo GP, LLC	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Total Return Fund IG IDF, LP	.C/M	N/A	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256563				Apollo Total Return Fund IDF, LP	.C/M	N/A	Apollo Total Return Fund Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0928925				Apollo Real Estate Income IDF, LP	.C/M	N/A	Apollo Opportunistic Multi-Asset Credit IDF, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256733				Apollo Opportunistic Multi-Asset Credit LP	.C/M	N/A	IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0929424				Apollo Debt Solutions IDF, LP	.C/M	N/A	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4256605				Apollo Credit Strategies IDF, LP	.C/M	N/A	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-0929292				Apollo Aligned Alternatives IDF, LP	.C/M	N/A	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4271555				Apollo Aligned Alternatives (Lux) GP, S.a r.l.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV IV, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV III, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV II, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA SPV I, L.P.	.C/M	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Aligned Alternatives (FC-S), L.P.	.C/M	N/A	ARIS Operating Partnership L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ARIS Real Assets, LLC	.C/M	N/A	Apollo Advisors VIII, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1698898				AIF VIII (Ludlow Aspen TE FC II), L.P.	.C/M	N/A	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1698771				AIF VIII (Ludlow Aspen TE FC I), L.P.	.C/M	N/A	Apollo Climate Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Climate Partners Management, L.P.	.C/M	N/A	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALTRA GP S.a r.l.	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	.C/M	N/A	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Management, L.P.	.C/M	N/A	Apollo Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Management GP, LLC	.C/M	N/A	Apollo Capital Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Fund, L.P.	.C/M	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Advisors, L.P.	.C/M	N/A	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (C), L.P.	.C/M	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Aggregator (B), L.P.	.C/M	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ATC Aggregator (A), L.P.	.C/M	N/A	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Advisors GP, LLC	.C/M	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Cadma Capital Partners LLC	.C/M	N/A	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management, L.P.	.C/M	N/A	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Management GP, LLC	.C/M	N/A	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AQP Funding Sapphire Lux S a r .l.	.C/M	N/A	AQP LoanCo Lux S a r .l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AQP Funding Jade Lux S a r .l.	.C/M	N/A	AQP LoanCo Lux S a r .l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord- TRS (BS), Ltd.	.C/M	N/A	Apollo to Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Accord- Notes (BS), Ltd.	.C/M	N/A	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Master Euro B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV TRS (BS), Ltd.	.C/M	N/A	(Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	N0	
							EPF IV Notes (BS), Ltd.	.C/M	N/A	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Hyperion Aviation Holdings (US), LLC	.C/M	N/A	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							Hyperion Aviation Intermediate Holdings (US), LLC	.C/M	N/A	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Euro Investment Fund (Lux) GP, S a r .l.	.C/M	N/A	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI FS, LLC	.C/M	N/A	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II (Rand Warrant AIV), L.P.	.C/M	N/A	AHWF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	Apollo Overseas Partners (Delaware 882) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Rand GP, LLC	.C/M	N/A	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	N0	
							AHWF II Rand GP, LLC	.C/M	N/A	Apollo Hybrid Value Overseas Partners (Delaware 882) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN, LLC	.C/M	N/A	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ACREFI BKLN Nominee, LLC	.C/M	N/A	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							ALOF II Njord Plus Holdings, Series L.P. – Series 1	.C/M	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP HK Holdings X, LPF	.C/M	N/A	AP HK Holdings X GP, Limited	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AGRE Debt I – 350M, LLC	.C/M	N/A	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	N0	
							MFIC Intermediate Holdings, LP	.C/M	N/A	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-21 (SSESH), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							AOP Funding Jade, LLC	.DE	N/A	AOP LoanCo, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-0431693				AP Shelf 5, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-0431565				AP Shelf 4, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-0431419				AP Shelf 3, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-0431270				AP Shelf 2, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-0431012				AP Shelf 1, L.P.	.DE	N/A	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Cadma Advisors GP, LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-0736330				AP Cadma Holdings, L.P.	.DE	N/A	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Cadma Advisors, L.P.	.DE	N/A	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ANRP III Arsenal Holdings, L.P.	.DE	N/A	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3287659				Poseidon Co-Invest SCSp	.LUX	N/A	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIM Everest Debt (FC), L.P.	.LUX	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Impact Mission Fund (Everest TE AIV), L.P.								
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIM Everest Equity Aggregator, L.P.	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIM Everest Equity (DC), LLC	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Windsor Co-Invest GP, LLC	.DE	N/A	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Windsor Co-Invest, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Origination Partnership (Lux) II, SCSp	.DE	N/A	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.LUX	N/A	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Delos Investments V, SCSp	.LUX	N/A	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Gamma Intermediate S.a r.l.	.LUX	N/A	Gamma Tapco S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Cinebulid 2 EAD	.BGR	N/A	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP X Windsor Holdings GP, LLC	.DE	N/A	Apollo Management X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Nord Co-Invest (Debt AIV), L.P.	.DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	N/A	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AIOF II Everest Co-Invest GP, LLC	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ATR Asia Credit VCC	.SGP	N/A	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Sunrise Manager LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Sunrise LLC	.DE	N/A	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A ECP Academia HoldCo S.a r.l.	.LUX	N/A	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Excelsior PE Ultimate GP, LLC	.DE	N/A	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Excelsior PE Advisors, L.P.	.DE	N/A	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Everest Holdings GP, LLC	.DE	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Everest Debt Holdings, L.P.	.DE	N/A	AP Everest Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							MICAD Account (Cayman), LP	.CYM	N/A	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A ECP Holdings SCSp	.LUX	N/A	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1713530				AP 10D Holdings, L.P.	.DE	N/A	AP 10D Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-1980506				AP 10D Holdings GP, LLC	.DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-1980604				Atlas Securitized Products Investments 2, L.P.	.DE	N/A	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-2342857					.DE	N/A	ANRP II (Intermediate Holdings Partnership), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-1598907				ANRP II (FMS Intermediate DC RWI), LLC	.DE	N/A	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
							A-A SPN-20 (AIFX), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Intermediate (DC-I), LLC	.DE	NIA	Apollo Transition Capital Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Fund (Overseas), L.P.	.DE	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	.DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							CineLand EOD	.DE	NIA	CineLand EOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK LEVING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	.PN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK HANGAR 1 LP	.DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Auxo Holdings Advisors, L.P.	.DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Auxo Holdings Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Artemis Holdings, LLC	.DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Auxo Holdings, L.P.	.DE	NIA	AP Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Enerald Holdings, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors I I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Enerald Co-Invest Holdings, L.P.	.CYM	NIA	AP Enerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Enerald Co-Invest GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors I I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1718707				AHVF II (Cayman Holdings) I I I, L.P.	.CYM	NIA	Apollo Hybrid Value Advisors I I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo EGY Management, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Advisors, L.P.	.DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA EGY Management GP, LLC	.DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AX Manager, LLC	.DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2949291				AX I Depositor, LLC	.DE	NIA	NN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AX DO San Antonio LeaseCo, LLC	.DE	NIA	NN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo RE Exchange, LLC	.DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IAFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - AELMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - DEGED), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IABMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IAGED), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IAFMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IAPMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - VIGMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-7 (RRH - IACTMD), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-20 (AIFX), L.P.	.DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			92-1693917				Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 9-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 9-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund +-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AAA Sub Fund +-Y, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas GP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Athora (EGY) Holdings, L.P.	.CVM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT VH 1 GP LLC	DE	NIA	Apollo PK Air Management (OLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (OLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PK ALIFT UK LIMITED	.GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo MidCap Holdings (Cayman) IV, L.P.	.CVM	NIA	Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACMP WRS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1130629				PK ALIFT VH 1 LP	DE	NIA	PK ALIFT VH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hensel SPV, LLC	.CVM	NIA	AP Hensel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A Funding Holdco, L.P.	.CVM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Transition Capital Advisors, L.P.	.CVM	NIA	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ATC Advisors GP, LLC	.CVM	NIA	APH Holdings (OC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Hercules AIV, L.P.	.CVM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ALM 2020, LTD.	.CVM	NIA	Apollo Credit Management (OLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							MidCap Financial Investment Corp dLO LLC	.DE	NIA	MidCap Financial Investment Corporation .. Apollo Total Return Fund – Investment Grade Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							IG2 Rated Note L.P.	.CYM	NIA	Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PK ALIFT FASTNET ACQUISITION SUB (DE), LP	.DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AtlasSP WHCo Management, L.P.	.DE	NIA	Apollo AtlasSP WHCo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo AtlasSP WHCo Management GP, LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-1887488				AP Tank Holdings, L.P.	.DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Tank Holdings GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA Equipment, L.P.	.DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA Equipment Advisors, L.P.	.DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAA Equipment Advisors GP, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Whole Loan Sub-Aggregator V, L.P.	.DE	NIA	Apollo to Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Residual Interests Sub-Aggregator VIIII, L.P.	.DE	NIA	Apollo to Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Residential Loan Sub-Aggregator VI, L.P.	.DE	NIA	Apollo to Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF Residential Loan Sub-Aggregator VI, L.P.	.DE	NIA	Apollo to Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ABF International Structured Securities Sub-Aggregator VII, L.P.	.DE	NIA	Apollo to Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo S3 Equity & Hybrid Solutions Hedgedo, L.P.	.DE	NIA	Apollo to Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Intermediate I (FC), L.P.	.CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Intermediate I (DC), LLC	.CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Intermediate I (DC), LLC	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings V, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings IV, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings III, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings II, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Equity Solutions Holdings I, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-1799355				AP Equity Solutions Holdings I, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2016013				AI OF II Galway Holdings, L.P.	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-1877261				AI OF II Galway Co-Invest L.P.	.DE	NIA	AI OF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Galway Co-Invest GP, LLC	.DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AI OF II Galway (FC), L.P.	.CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo ADIP Co-Investors II (A), L.P.	.CYM	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Accord Fund VI (Lux), SCSp	.LUX	NIA	Apollo to Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas Securitized Products UK Holdings Sub, L.P.	.DE	NIA	Apollo to Accord (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Broad Middle Markets Lending Fund, L.P.	.DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			99-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	.CYM	NIA	Apollo to Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Broad Middle Markets Lending Advisors, L.P.	.C/M	N/A	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Broad Middle Markets Lending Advisors GP LLC	.DE	N/A	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors VI, L.P.	.C/M	N/A	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Advisors GP VI, LLC	.C/M	N/A	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1644220				AP DB8 Co-Invest (Debt), L.P.	.DE	N/A	Apollo DB8 Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Partnership II (Unlevered AIV), L.P.								
			98-1734681				Apollo Accord Fund VI Intermediate B Lender, L.P.	.C/M	N/A	Valkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1971501				Apollo Asset-Backed Finance Advisors, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABF Treasury Sub-Aggregator IV, L.P.								
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ABF Structured Securities Sub-Aggregator II, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1706349				ABF Structured Securities Sub-Aggregator I, L.P.	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Covis Manco II SCSp	.DE	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1705848				Covis Manco II SCSp	.LUX	N/A	Covis GP S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UL Intermediate II Limited	.GBR	N/A	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UL Intermediate I Limited	.GBR	N/A	UL Topco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							UL Bidco Limited	.GBR	N/A	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1595205				AP Arsenal Co-Invest, L.P.	.DE	N/A	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPN-22 (A1OF111-AA), L.P.	.DE	N/A	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Impact UL Holdings SCSp	.LUX	N/A	Apollo Impact Mission Overseas Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Partnership Management GP, LLC								
								.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1603236				A1OF 111 100V, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1602301				A1OF 111 100V (TE 892), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1602034				A1OF 111 100V (Overseas), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Germantown SPV LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADCF Germantown SPV LLC	.DE	N/A	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							WFC Onada SPV LLC	.DE	N/A	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH X-E, LLC	.DE	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH X-D, LLC	.DE	N/A	Apollo Overseas Partners (DE 882) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH X-C, LLC	.DE	N/A	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH X-B, LLC	.DE	N/A	Apollo Overseas Partners (DE) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PCDH X-A, LLC	.DE	N/A	Apollo Overseas Partners (DE) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord- Fund Intermediate B Lender, L.P.	.DE	N/A	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3963385					.DE	N/A	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	.C/M	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			98-1733975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC5), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC4), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC3), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC2), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AIOF II Njord (FC1), L.P.	.CYM	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1734889				AIOF II (892) AIV II, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1734751				AIOF II (892) AIV I, L.P.	.DE	N/A	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Management, L.P.	.DE	N/A	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Management GP, LLC	.DE	N/A	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1634712				Apollo Delphi Fund, L.P.	.DE	N/A	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Co-Investors (D), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Advisors, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord VI Aggregator C, L.P.	.DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord VI Aggregator B, L.P.	.CYM	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord VI Aggregator A, L.P.	.CYM	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Offshore Fund VI, L.P.	.CYM	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1912886				Apollo Accord Fund VI, L.P.	.DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	.DE	N/A	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Manager, LLC	.DE	N/A	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACTC Participation, LLC	.DE	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Atlas Securitized Products Investments 4, L.P.	.DE	N/A	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-1510214				AP X Arsenal Holdings, L.P.	.DE	N/A	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP X Arsenal Holdings GP, LLC	.DE	N/A	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3975962				Apollo Investment Fund (ESC) X, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Asset-Backed Finance Intermediate A (FC), LLC	.DE	N/A	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1730015				Apollo Asset-Backed Finance Aggregator B, L.P.	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1729256				Apollo Asset-Backed Finance Aggregator A, L.P.	.CYM	N/A	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1729251					.CYM	N/A		Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	.CYM	N/A	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo ABF Advisors GP, LLC	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCoP	.LUX	N/A	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Infrastructure Company LLC – Series II	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
								.DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3444643				Apollo Infrastructure Company LLC – Series I	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo Infrastructure Company LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	.DE	NIA	Apollo Asia Real Estate Shore CoInvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-1658840				Apollo Origination Advisors II GP, LLC	.DE	NIA	APH Holdings (OC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3633774				AP X Bright Holdings, L.P.	.DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP X Bright Holdings GP, LLC	.DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Renew GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Clean Transition Capital Overseas I, L.P.	.DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACMP Account (M) US, L.P.	.CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Infra Equity Holdings, LLC	.DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Perseus Aviation, LP	.DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Perseus Asset Holdings US, LLC	.DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset-Backed Finance Overseas Fund, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3800643				Apollo Asset-Backed Finance Management, L.P.	.DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset-Backed Finance Management GP, LLC	.DE	NIA	APollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Asset-Backed Finance Intermediate B (OC), LLC	.DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3796283					.DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	.DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							IMJUV SPV II LLC	.CYM	NIA	IMJUV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							IMJUV SPV II LP	.CYM	NIA	IMJUV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							IMJUV SPV LLC	.CYM	NIA	IMJUV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							IMJUV SPV LP	.CYM	NIA	IMJUV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Belistar Credit LLC	.KOR	NIA	APD Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACS M GP, LLC	.DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Renew GP, LLC	.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Tulip Holdings, L.P.	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Hybrid Value II Credit Holdings II, L.P.	.DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Tulip Holdings GP, LLC	.DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ACMP Holdings II (Cayman) LLC	.CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas SP Opportunity Fund I, L.P.	.DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Atlas SP Mortgage GP, LLC	.DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Cardinal Coinvest (OC) LLC	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1726569				Apollo Cardinal Coinvest (FC), L.P.	.CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
								.DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1726046				Apollo Cardinal Advisors, L.P.	.CYM	NIA	LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Cardinal Coinvest Fund (Offshore), L.P.	.CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			98-1726376				Apollo Cardinal Coinvest Fund (TE), L.P.	.DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3326649				Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	.DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Apollo S3 Equity & Hybrid Solutions Management, L.P.	.DE	N/A	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 882), L.P.	.DE	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	.DE	N/A	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANPP III Arsenal Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANPP III Arsenal Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1725911				Poseidon Co-Invest SCSp	.LUX	N/A	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-3287659				ANPP III Arsenal Holdings, L.P.	.DE	N/A	Apollo ANPP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord (Lux) GP, S a r.l.	.LUX	N/A	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Clean Transition Capital Advisors, L.P.	.CYM	N/A	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ACTC Advisors GP, LLC	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S a r.l.	.LUX	N/A	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Realty Income Solutions GP S a r.l.	.LUX	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1745596				AIOP III European Debt Holdings Aggregator, SCSp	.LUX	N/A	Apollo Infrastructure Opportunities Fund II (Lux) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hydria Co-Invest, L.P.	.DE	N/A	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hydria Co-Invest GP, LLC	.DE	N/A	Apollo ANPP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AP Hydria Co-Invest (FC), L.P.	.CYM	N/A	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	.DE	N/A	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1746564				Apollo Jade Partnership, L.P.	.CYM	N/A	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1746581				Apollo Jade Holdings, L.P.	.CYM	N/A	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jade Advisors, L.P.	.CYM	N/A	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Jade Advisors GP, LLC	.CYM	N/A	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			98-1746584				Apollo Jade (FC), LLC	.CYM	N/A	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADS Lenon SPV LLC	.DE	N/A	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							ADCF Lenon SPV LLC	.DE	N/A	Apollo Diversified Credit Fund Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3417328				AP Prime Holdings, L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							A-A SPV-24 (AOP II-AAA), L.P.	.DE	N/A	Apollo Origination Partnerships (Lux B) I, SCSp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Partnership (Lux B) II, SCSp	.LUX	N/A	Apollo Origination Europe (Lux B) GP, S a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Fund Cayman Holdings, L.P.	.CYM	N/A	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Delphi Fund Cayman Aggregator, L.P.	.CYM	N/A	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Origination Holdings, LLC	.DE	N/A	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	.DE	N/A	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3231492				AOP III Lux Investment Holdings (UL), S a r.l.	.LUX	N/A	AOP II (LL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							AOP II Lux Investment Holdings (L), S a r.l.	.LUX	N/A	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Apollo Accord VI Lux Holdings S a r.l.	.LUX	N/A	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							ADCF Titan SPV LLC	.DE	N/A	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP CA VIII, LLC	.DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP CA VII, LLC	.DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP CA VI, LLC	.DE	N/A	AP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ARTIS Mortgage Originations, LLC	.DE	N/A	ARTIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	98-1752162						Rally Hldco Limited	.GBR	N/A	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	98-1752183						Rally Bidco B.V.	.NLD	N/A	Rally Hldco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	.LUX	N/A	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S a r l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Aligned Alternatives (E-1)	.LUX	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Private Markets SICAV	.LUX	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo U.S. Private Credit Fund	.LUX	N/A	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP ULF Investor, L.P.	.DE	N/A	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Origination Advisors II, L.P.	.CYM	N/A	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	92-3676658						MidCap Ventures I LLC	.DE	N/A	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Delos Italy 4 S r l.	.ITA	N/A	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	98-1740836						AP Saxon Co-Invest, L.P.	.CYM	N/A	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Gamma 3, L.P.	.DE	N/A	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Gamma 2, L.P.	.DE	N/A	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Gamma 1, L.P.	.DE	N/A	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	93-210277						Apollo Belstar Aggregator, L.P.	.DE	N/A	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo Belstar Aggregator GP LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	93-2322230						Apollo USREF III Ren TSQ Holdings L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	93-2322106						Apollo USREF III Ren TSQ Aggregator, L.P.	.DE	N/A	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Apollo USREF III Ren TSQ (FC), L.P.	.CYM	N/A	Apollo USREF III Polygon Aggregator, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	93-2321989						Apollo USREF III Ren TSQ (DC) LLC	.DE	N/A	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	93-2087037						Gorseway Park PE, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A Hermes Holdings II LLC	.DE	N/A	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	93-2152980						AP Hermes Holdings I LLC	.DE	N/A	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A SPN-23 (SSESH-AAA), L.P.	.DE	N/A	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	93-2119504						Apollo X NHRs Co-Invest, L.P.	.DE	N/A	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	98-1742460						AP X Euro (Lux) S a r l. SICAV-RAIF	.LUX	N/A	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AP Maia Manager LLC	.DE	N/A	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Mortgage Hldco, LLC	.DE	N/A	Athene USA Corporation	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	87-3383692						A-A Mortgage Investor, LLC	.DE	N/A	A-A Mortgage Hldco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	98-1586758						A-A Offshore 2021-1 (Java), L.P.	.CYM	N/A	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Onshore Fund, LLC	.DE	N/A	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Onshore Fund, LLC	.DE	N/A	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AA Pencil Offshore Holdings, L.P.	.CYM	N/A	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AADE RML, LLC	.DE	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAIA RML, LLC	.IA	DS	Athene Annuity and Life Company	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							AAPE Structured Holdings LLC	.DE	N/A	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	20-4755651						ACM Trademarks, L.L.C.	.IA	N/A	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							ADIP (Athene) Carry Plan, L.P.	.BMU	N/A	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
	27-0378576						ARPH (Headquarters Building), LLC	.IA	N/A	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
4734	Apollo Global Mgmt Grp	61492	44-0188950		39252		Athene Annuity & Life Assurance Company Athene Annuity & Life Assurance Company of New York	DE	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity and Life Company	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175920				Athene Annuity Re II Ltd.	IA	DS	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Asset L.P.	BMU	LDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Assignment Corporation	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Bermuda Employee Company Ltd.	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1856881		Athene Holding Ltd.	BMU	UIP	Apollo Global Management, Inc.	Ownership	67.070	AGM; M. Rowan; J. Harris; L. Black	NO	4
							Athene IP Holding Ltd.	IA	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland and Service GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding (Bermuda) Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Europe Holding (Bermuda) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora HD Investors, L.P.	CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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4734	Apollo Global Mgt Grp	15306					Athora Life Re Ltd.	.BMU	IA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Athora Lux Invest Management S.a.r.l.	.LUX	NIA	Athora Deutschland GmbH	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Ireland plc	Ownership	33 330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Europe Investments DAC	Ownership	33 330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Lebensversicherung AG	Ownership	33 330	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Invest S.C.Sp	.LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Lux Loan Administration S.a.r.l.	.LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora MEP Ltd.	.BMU	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Netherlands Holding Limited	.IRL	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Pensioenkasse AG	.DEU	IA	Athora Deutschland GmbH	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate (Lux) S.C.Sp	.LUX	NIA	Athora Lebensversicherung AG	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate (Lux) S.C.Sp	.LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate (Lux) S.C.Sp	.LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate (Lux) Services S.a.r.l.	.LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Real Estate S.a.r.l.	.LUX	NIA	Athora Europe Holding Limited	Ownership	94 400	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora Services Belgium S.A./N.V.	.BEL	NIA	Athora Europe Holding Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora UK Services Ltd.	.GBR	NIA	Athora Holding Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athora US Invest (AH), LLC	.DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Central life Annuities Service, Inc.	.AZ	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	YES	.....
							Grupe GVA-BC Assurances S.A.	.BEL	NIA	General i Belg ium S.A./N.V.	Ownership	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgt Grp	15306					NN AGP Mezz Borrower II, LLC	.DE	NIA	NN AGP Opportunities Fund II, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp II Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower II, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner V, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner I, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner II, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opp III Owner III, LLC	.DE	NIA	NN AGP Mezz Borrower III, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opportunities Fund, L.P.	.DE	NIA	NN AGP Mezz Borrower III, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opportunities Fund II, L.P.	.DE	NIA	NN AGP Opportunities GP, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opportunities Fund III, L.P.	.DE	NIA	NN AGP Opportunities GP, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							NN AGP Opportunities GP, LLC	.DE	NIA	NN AGP Opportunities GP, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							P.L. Assigned Services, Inc.	.NY	DS	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Rosenkrantz Depositor, LLC	.DE	NIA	Athene Annuity & Life Assurance Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Structured Annuity Reinsurance Company	.DE	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate	.IA	DS	Athene Annuity and Life Company	Ownership	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate 2A	.BMU	NIA	Athene Life Re Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	.BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Co-Invest Reinsurance Affiliate 2B	.BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Japan K.K.	.JPN	NIA	Athene Holding Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdeo Offshore I, LLC	.CYM	NIA	Athene USA Corporation	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
4734	Apollo Global Mgt Grp	15306					A-A Funding Holdeo Offshore I, LLC	.CYM	NIA	Athene Annuity Re Ltd.	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdeo Onshore, LLC	.DE	NIA	A-A Funding Holdeo Offshore I, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdeo Onshore, LLC	.DE	NIA	A-A Funding Holdeo Offshore I, LLC	Management	0 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							A-A Funding Holdeo Offshore II, LLC	.CYM	NIA	A-A Funding Holdeo Offshore II, LLC	Management	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							141 W. Jackson Owner LLC	.DE	DS	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Annuity and Life Company	.DE	DS	Athene Annuity and Life Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Athene Re Japan Solutions Co., Ltd.	.JPN	NIA	Athene USA Corporation	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
4734	Apollo Global Mgmt Grp	43460	75-2344200				ACRA 2B US LLC	DE	NIA	Athene Co-Invest Reinsurance Affiliate 2B Ltd.	Management	0 000	AGI; M. Rowan; J. Harris; L. Black	No	.....
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen (US) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Insurance Holdings Limited	BMU	NIA	Aspen Insurance Holdings Ltdco, Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
4734	Apollo Global Mgmt Grp	10717	32-0065193		1267395	NYSE: AHL	Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Risk Management Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	80 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Specialty Insurance Company	NO	IA	Aspen American Insurance Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Specialty Insurance Management, Inc.	IAA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
4734	Apollo Global Mgmt Grp	24899	27-1036605				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61 880	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37 820	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							ACOR Sendirian Berhad	MS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							AGF Insurance Limited	GBR	NIA	OWI Catalina UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							AHUSCO Statutory Trust I	DE	NIA	Catalina Holdings UK Limited	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							AHUSCO Statutory Trust II	DE	NIA	Allea Holdings US Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							AHUSCO Statutory Trust III	DE	NIA	Allea Holdings US Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Allea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Alpha Ltd	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Allea Holdings US Company	DE	NIA	FIN LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Allea North America Insurance Company	NY	IA	Allea Holdings US Company	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Asia Capital Reinsurance Malaysia SSM BHD	MS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
4734	Apollo Global Mgmt Grp	24899	20-2106587				Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Catalina Alpha Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Catalina Alpha US Holding Company	DE	NIA	Catalina Alpha Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Catalina Corporate Capital Limited (UK)	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	.....
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	No	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							Catalina Finance LP	GBR	N/A	Catalina Alpha Ltd	Ownership	99.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Finance LP	GBR	N/A	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Foxtrot Holdings Limited	GBR	N/A	Catalina General Insurance Ltd.	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina General Insurance Ltd.	BMU	N/A	Catalina Alpha Ltd	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings (Bermuda) Ltd.	BMU	N/A	Apollo Rose II (A) L.P.	Ownership	28.810	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings (Bermuda) Ltd.	BMU	N/A	Apollo Rose II (B) L.P.	Ownership	31.540	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings (Bermuda) Ltd.	BMU	N/A	Apollo Rose II (C) L.P.	Ownership	4.100	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings (Bermuda) Ltd.	BMU	N/A	Apollo Rose II (D) L.P.	Ownership	8.210	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings (Bermuda) Ltd.	BMU	N/A	Apollo Rose II (E) L.P.	Ownership	4.390	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings (Bermuda) Ltd.	BMU	N/A	Apollo Rose II (F) L.P.	Ownership	8.230	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings (Bermuda) Ltd.	BMU	N/A	Apollo Rose II (G) L.P.	Ownership	8.730	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Holdings UK Limited	GBR	N/A	Catalina General Insurance Ltd.	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Insurance Ireland dac	IRL	N/A	Catalina Foxtrot Holdings Limited	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina London Limited	GBR	N/A	Catalina Holdings UK Limited	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood European Investments Ltd.	BMU	N/A	Catalina General Insurance Ltd.	Ownership	41.880	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood European Investments Ltd.	BMU	N/A	Catalina Insurance Ireland dac	Ownership	16.330	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood European Investments Ltd.	BMU	N/A	Lightning Top-Up Trust	Ownership	15.970	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	N/A	Catalina General Insurance Ltd.	Ownership	16.450	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	N/A	Catalina Aera Zurich Statutory Trust	Ownership	24.140	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Investments Ltd	BMU	N/A	Lightning Top-Up Trust	Ownership	51.670	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Oxenwood Real Estate II Ltd	BMU	N/A	Catalina General Insurance Ltd.	Ownership	7.740	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Permian Ltd.	BMU	N/A	Catalina General Insurance Ltd.	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Permian Ltd.	BMU	N/A	Catalina Insurance Ireland dac	Ownership	67.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Services (Bermuda) Ltd.	BMU	N/A	Catalina Alpha Ltd	Ownership	33.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Services Asia Pacific PTE Ltd.	SGP	N/A	Catalina Alpha Ltd	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Services Switzerland AG	CHE	N/A	Catalina Alpha Ltd	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Services UK Limited	GBR	N/A	Catalina Echo Limited	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina U.S. Insurance Services LLC	DE	N/A	Catalina Alpha US Holding Company	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Catalina Worthing Insurance Limited	GBR	N/A	Catalina Holdings UK Limited	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
				38-394772			Elbow Re Ltd.	BMU	N/A	Catalina Alpha Ltd	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
				84-0941323			FIN LLC	DE	N/A	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Hone Construction Management, Inc	CO	N/A	Residential Loss Control Holdings LLC	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
						Lightning Top-Up Trust	DE	N/A	Catalina General Insurance Ltd.	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....	
4734	Apollo Global Mgmt Grp	23671	95-2488300				National Home Insurance Company of California	CA	N/A	Alea Holdings US Company	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
4734	Apollo Global Mgmt Grp						National Home Insurance Company (A Risk Retention Group)	CO	N/A	Hone Construction Management, Inc	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Catalina (Germany II) S.r.l.	LUX	N/A	OxW Catalina European Holdco S.r.l.	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Catalina III Limited	GBV	N/A	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Catalina III Limited	GBV	N/A	OxW Partners LP	Ownership	1.500	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Catalina Nauss S.a.r.l.	LUX	N/A	OxW Catalina European Holdco S.a.r.l.	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							Oxenwood Real Estate LLP	GBR	N/A	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							OxW Capital LP	GBR	N/A	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							OxW Capital Management Limited	GBV	N/A	Oxenwood Real Estate LLP	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							OxW Catalina (Logistics XVII) Limited	GBV	N/A	OxW Catalina UK Limited	Ownership	50.000	AQH; M. Rowan; J. Harris; L. Black	NO	.....
							OxW Catalina (Logistics XXV) Limited	GBV	N/A	OxW Catalina UK Limited	Ownership	100.000	AQH; M. Rowan; J. Harris; L. Black	NO	
														OxW Catalina UK Limited	Ownership

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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4734							OXW Catalina Logistics XXVII) Limited	.GGV	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							OXW Catalina European Holdco S.p.A.	.LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OXW Catalina UK Limited	.GGV	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							OXW Partners LP	.GGV	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							PrBuilders Specialty Insurance Company, PRG	.GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	.67.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		11671	88-0510283				Propoco (Greenock) Limited	.DC	OTH	Residential Loss Control Holdings LLC	Management	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Newcastle) Limited	.GGV	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Newcastle) Limited	.GGV	NIA	Catalina General Insurance Ltd.	Ownership	18.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Newport) Limited	.GGV	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Sarnsea) Limited	.GGV	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Telford) Limited	.GGV	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
							Propoco (Yeovil) Limited	.GGV	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3683666				QLT Buffalo LLC	.VA	NIA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-1608988				Residential Loss Control Holdings LLC	.DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
		20613	04-1027270				SPARTA Insurance Company	.CT	IA	Allea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-5290654				DSB Parent L.P.	.DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			38-3981749				DSB Holdings, Inc.	.DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-5363304				DSB Acquisition LLC	.DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2239820				1029 Medical Center Circle, MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2240370				1111 Medical Center Circle MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2246127				112 Tradepark Drive MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2251224				1140 Lexington Road MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2251387				1150 Lexington Road MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2396117				1162 Lexington Road MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2339835				137 South Main Street MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2340075				150 West 100 North MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2359967				155 East Hammer Lane MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2361470				155 Hospital Road MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2362241				1717 Harper Road MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2385757				175 North 100 West MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2385895				183 Hospital Road MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2396446				186 Medical Park Loop MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2421735				1995 Errecart Boulevard MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2421884				201 Main Street MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2450960				225 Hospital Drive MOB-A, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2450972				225 Hospital Drive MOB-B, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2504163				253 Veterans Drive MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2504271				2850 Lewis Lane MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2504393				2870 Lewis Lane MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2512394				319 Hospital Drive MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2512359				350 Hospital Way MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2512435				360 Hospital Drive LTC, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2541835				419 Holiday Court MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2541987				45 Tower Circle MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			93-2567004				5300 South Highway 95 MOB, LLC	.DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	.....

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2610883				901 Kerton Station Drive MOB, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	ReaPoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	ROP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radiology Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2024882				AdvantagePoint Health Alliance - Mesilla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Corporate Services General	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763639				America Management Companies, LLC	DE	NIA	Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPIIT IF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPIIT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762445				Antelope Valley Healthcare Services, LLC	DE	NIA	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	WMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1867883				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-5195555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician Investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	(Name of Entity/Person Directly Controlled by)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	If Control is Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			80-081276				Athens Surgery Center, LLC	DE	N/A	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4711074				Atlantic Rehabilitation Institute, LLC	VA	N/A	AHS Hospital Corp.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4711074				Atlantic Rehabilitation Institute, LLC	VA	N/A	LPMI Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			34-4795636				Avon RH, LLC	DE	N/A	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			34-4795636				Avon RH, LLC	DE	N/A	University Hospitals Health System, Inc.	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	N/A	Baptist HF JV, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	N/A	LPMI HF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	N/A	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	N/A	LP HF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Baptist Memorial Rehabilitation Hospital, G.P.	DE	N/A	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-1613457					Baptist Memorial Rehabilitation Hospital, G.P.	DE	N/A		Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-1613457					Baptist Memorial Rehabilitation Hospital, G.P.	DE	N/A	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		45-0924455					Beachwood RH, LLC	DE	N/A	University Hospitals Cleveland Medical Center	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		45-0924455					Beachwood RH, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		38-3879820					Beckett Springs, LLC	DE	N/A	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2497618					Beckett Springs Physician Group, LLC	DE	N/A		Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-4457457					Beil JV, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		80-0936558					Beil Physician Practices, Inc.	MI	N/A	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-3337014					Billings-RQP Healthcare Holdings, LLC	DE	N/A	RQP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-3337014					Billings-RQP Healthcare Holdings, LLC	DE	N/A	Billings Clinic	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		75-3158601					Blue Ridge Cardiology Services, LLC	NC	N/A	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		75-3158601					Blue Ridge Cardiology Services, LLC	NC	N/A	Blue Ridge Healthcare Hospitals, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1757924					Bourbon Community Hospital, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1824637					Bourbon Physician Practice, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-3471636					Brentwood Meadows, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		61-1732638					Brentwood Meadows Physician Group, LLC	DE	N/A	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		93-0880990					Brim Hospitals, Inc.	OR	N/A	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Buffalo Trace Radiation Oncology Associates, LLC								
		61-1303441					Capella DISCO, LLC	KY	N/A	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2555889					Capella Health Holdings, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		47-4782406					Capella Healthcare, LLC	DE	N/A	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-2767829					Capella Healthcare, LLC	DE	N/A	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-8308250					Capella Holdings of Oklahoma, LLC	DE	N/A	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		20-2768815					Capella Holdings, LLC	DE	N/A	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		45-2711976					Carrollton Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-0970704					Carrollton Springs Physician Group, LLC	DE	N/A	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1762357					Castview Medical, LLC	DE	N/A	Castview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1769739					Castview Medical, LLC	DE	N/A	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1762573					Castview Physician Practice, LLC	DE	N/A	Castview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-4041828					CBH Operations Company, LLC	TX	N/A	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		81-3642058					CBH Real Estate Company, LLC	TX	N/A	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-1086414					CCMC Holdco, LLC	DE	N/A	RCH-UI Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		30-1086414					CCMC Holdco, LLC	DE	N/A	University of Washington	Ownership	17.000	AGM; M. Rowan; J. Harris; L. Black	N0	
		06-1646451					Centerre Healthcare, LLC	DE	N/A	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Centra Rehabilitation Hospital, LLC	VA	N/A	LPMI HF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Centra Rehabilitation Hospital, LLC	VA	N/A	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	11 (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percent- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			20-8092157				QHC Management Services, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LiFePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LiFePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8484884				Clinch Professional Physician Services, LLC	DE	NIA	LiFePoint VA Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LiFePoint VA Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LiFePoint VA Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LiFePoint VA Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LiFePoint VA Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4088312				CMCH Holdings, LLC	DE	NIA	ROCH Washington Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	ROCH Ottumwa, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Heal thcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Community Health Network Rehabilitation Hospital South, LLC	DE	NIA		Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IFB Development 53, LLC	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-5110509				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CPH of Indianapolis, LLC	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3414249				Community Medical, LLC	DE	NIA	LiFePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1779016				Community-Based Services, LLC	DE	NIA	LiFePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3341700				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4795061				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1823945				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1858236				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2504168				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4016348				Cornerstone Behavioral Health Tucson, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1764392				Cornerstone Behavioral Health, LLC	TX	NIA	LiFePoint Behavioral Health Opco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0451612				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4346984				CRH of Bentonville, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	50 500	AGM; M. Rowan; J. Harris; L. Black	N0	
							CRH of Bentonville, LLC	DE	NIA	Mercy Hospital Rogers d/b/a Mercy Hospital Northwest Arkansas	Ownership	49 500	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4346984				CRH of Cincinnati, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1236897				CRH of Cleveland, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-0923586				CRH of Dallas, LLC	MO	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8182311				CRH of Fort Worth, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0862820				CRH of Indianapolis, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3338192				CRH of Lancaster, LLC	MO	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0670878				CRH of Langhorne, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3267166				CRH of Longview, LLC	DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1253139					DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			46-3214780				QRH of Madison, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0911604				QRH of Memphis, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-5346177				QRH of Oklahoma City, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-1156523				QRH of Spr ingfield, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8734892				QRH of St. Louis, LLC	.NO	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1250358				QRH of Temple, LLC	.DE	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2332031				QRH of Milwaukee, LLC	.NO	NIA	Centerre Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762364				Crockett Hospital, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1824633				Crockett PHO, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			41-2235372				CTRH, L.L.C.	.DE	NIA	Daughters of Charity Health Services of Austin d/b/a Seton Heal thcare Network	Ownership	20 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			41-2235372				CTRH, L.L.C.	.DE	NIA	LifePoint Rehab, LLC	Ownership	80 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2998605				Danville Diagnostic Imaging Center, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2998870				Danville Physician Practices, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Danville Regional Medical Center School of Health Professions, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3011031				Danville Regional Medical Center, LLC	.DE	NIA	Danville Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2028539				Danville Regional Medical Center, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1777176				Denver Spr ings, LLC	.DE	NIA	Springstone Health Opco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1699112				Denver Spr ings Physician Group, LLC	.DE	NIA	Denver Spr ings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2556697				Dignity Health Arroyo Grande IRF, LLC	.DE	NIA	LPNT IRF Development 59, LLC	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2556697				Dignity Health Arroyo Grande IRF, LLC	.DE	NIA	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-3724879				Dignity-LifePoint Rehabilitation Hospital East Valley, L.L.C.	.DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-3724879				Dignity-LifePoint Rehabilitation Hospital East Valley, L.L.C.	.DE	NIA	Dignity Health	Ownership	40 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3839116				DLP Cardiac Partners, LLC	.DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0796160				DLP Cardiology Associates, LLC	.DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0816297				DLP Cardiology Physicians, LLC	.DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1776613				DLP Central Carolina Family Medicine, LLC	.DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0691912				DLP Central Carolina Medical Center, LLC	.DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0512118				DLP Central Carolina Medical Group, LLC	.DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							DLP Central Carolina Physician Practices, LLC	.DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1796362				DLP Central NC Holding Company, LLC	.DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1772661				DLP Central NC JV, LLC	.DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0986000				DLP Central NC JV, LLC	.DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4786844				DLP Conenaugh Holding Company, LLC	.DE	NIA	DLP Lima Partner, LLC	Ownership	97 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4786844				DLP Conenaugh Holding Company, LLC	.DE	NIA	Duke Quality Network, Inc.	Ownership	3 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1756925				DLP Conenaugh JV, LLC	.DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1739000				DLP Conenaugh Memorial Medical Center, LLC	.DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							DLP Conenaugh Meyersdale Medical Center, LLC	.DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4787404				DLP Conenaugh Miners Medical Center, LLC	.DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0442133				DLP Conenaugh Physician Practices, LLC	.DE	NIA	DLP Conenaugh Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0442710				DLP Frye Medical Group, LLC	.DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4497668				DLP Frye Medical Group, LLC	.DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2547114				DLP Frye Regional Medical Center, LLC	.DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0821296				DLP Frye Regional Physician Practices, LLC	.DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1833014				DLP Good Shepherd Holding Company, LLC	.DE	NIA	DLP Heal thcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-3586287				DLP Good Shepherd JV, LLC	.DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
...	...	...	81-0842578	...	...	...	DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-3513531	...	...	...	DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	37-1775240	...	...	...	DLP Harris JV, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	38-3932775	...	...	...	DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	30-0830918	...	...	...	DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	27-4750610	...	...	...	DLP Healtheare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	27-4750610	...	...	...	DLP Healtheare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-0734284	...	...	...	DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	84-402753	...	...	...	DLP Lima Partner, LLC	DE	NIA	Lima Holdco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-2743520	...	...	...	DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-2743520	...	...	...	DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healtheare	Ownership	20,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-3275882	...	...	...	DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	80-0818718	...	...	...	DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	80-0829209	...	...	...	DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	36-4733741	...	...	...	DLP Marquette Holding Company, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	90-0870470	...	...	...	DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	80-0835058	...	...	...	DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-3555578	...	...	...	DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-0818118	...	...	...	DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	47-185798	...	...	...	DLP Partner Crenaeugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	81-0798024	...	...	...	DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	90-0869753	...	...	...	DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	46-5007044	...	...	...	DLP Partner Medilest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-3027649	...	...	...	DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	46-4996175	...	...	...	DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	26-2708085	...	...	...	DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-2909143	...	...	...	DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-3027678	...	...	...	DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	32-0542786	...	...	...	DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	46-5137699	...	...	...	DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	30-0811171	...	...	...	DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	32-0441929	...	...	...	DLP Slatin County Hospital, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	90-0797450	...	...	...	DLP Twin County Holding Company, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	80,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	90-0797450	...	...	...	DLP Twin County Holding Company, LLC	DE	NIA	TOBH, Inc.	Ownership	20,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-4601912	...	...	...	DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-4601843	...	...	...	DLP Twin County Regional Healtheare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	47-1049874	...	...	...	DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	35-2491141	...	...	...	DLP Wilmed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	90-1034226	...	...	...	DLP Wilson Holding Company, LLC	DE	NIA	DLP Healtheare, LLC	Ownership	80,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	90-1034226	...	...	...	DLP Wilson Holding Company, LLC	DE	NIA	Healtheare Foundation of Wilson	Ownership	20,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	46-4317222	...	...	...	DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	80-0966359	...	...	...	DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	61-1275266	...	...	...	Dodge City Healtheare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	45-2712112	...	...	...	Dublin Springs, LLC	DE	NIA	Springs tone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...
...	...	...	30-0828870	...	...	...	Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	...

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
			47-238188 .. 83-1589139 ..				East Valley Rehabilitation Hospital, L.L.C. Eastern Iowa Rehabilitation Hospital, LLC ...	.. DE IA ..	NIA..... NIA.....	LPNT Rehab Development 2, LLC .. LPNT Development 7, L.L.C.	Ownership..... Ownership.....	100 000 .. 49 000 ..	AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black ..	N0..... N0.....	.....
			83-1589139 .. 61-1667796 .. 81-1589825 .. 61-1460778 .. 38-3693334 .. 41-2074132 ..				Eastern Iowa Rehabilitation Hospital, LLC .. ECM Health Group, LLC .. ECM TVCC, LLC .. EHC PRMC G.P., LLC .. EHC PRMC L.P., LLC .. EHQ3, LLC ..	.. IA DE DE DE DE DE ..	NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	LPNT Hospital - Iowa City .. Florence Physicians, LLC .. Florence Physicians, LLC .. Essent Healthcare ? Paris, Inc. Essent Healthcare ? Paris, Inc. Essent Healthcare, Inc.	Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	51 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 ..	AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black ..	N0..... N0..... N0..... N0..... N0..... N0.....	.....
			87-3042630 .. 87-3042630 .. 43-1987390 .. 81-5430358 .. 20-3709309 .. 73-1650047 .. 37-1479933 .. 20-3052275 .. 20-3052232 .. 31-1737300 .. 04-3568182 .. 67-1773359 .. 33-1073948 .. 33-1073948 .. 62-1840539 ..				El Camino Health Rehabilitation Institute, LLC .. El Camino Health Rehabilitation Institute, LLC .. Essent ? Ayer Healthcare Group, Inc. Essent DISCO, LLC .. Essent Haverhill Healthcare Group, Inc. Essent Healthcare - Ayer, Inc. Essent Healthcare - Pennsylvania, Inc. Essent Healthcare - Waynesburg, LLC .. Essent Healthcare of Connecticut, Inc. Essent Healthcare of Massachusetts, Inc. Essent Healthcare, Inc. Essent PRMC, L.P. Essent PRMC, L.P. Essent PRMC, L.P. Essent Realty, Inc.	.. CA CA IA DE IA TN DE DE CT IA DE DE DE TN ..	NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	LPNT IIF Development 52, LLC .. El Camino Hospital .. Essent Healthcare ? Ayer, Inc. EHQ3, LLC .. Essent Healthcare of Massachusetts, Inc. EHQ3, LLC .. EHQ3, LLC .. Essent Healthcare ? Pennsylvania, Inc. Sharon Hospital Holding Co. EQHO, LLC .. RegionalCare Hospital Partners, LLC .. EHC PRMC L.P., LLC .. EHC PRMC G.P., LLC .. EHQ3, LLC ..	Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	49 000 .. 51 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 99 000 .. 100 000 .. 100 000 ..	AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black ..	N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0.....	.....
			86-2498439 .. 82-3549266 .. 81-5077105 .. 82-4460037 .. 90-1001820 .. 46-3168620 .. 46-3107896 .. 80-0938666 .. 46-3111963 .. 47-3937528 .. 38-3853700 .. 38-3932835 .. 87-3956864 .. 87-3956864 .. 87-3971430 ..				Everest Rehabilitation Hospital El Paso, LLC .. Everest Rehabilitation Hospital Keller, LLC .. Everest Rehabilitation Hospital OKC, LLC .. Fauquier Diagnostic Imaging Center, LLC .. Fauquier Holding Company, LLC .. Fauquier Long-Term Care, LLC .. Fauquier Medical Center, LLC .. Fauquier Partner, LLC .. Fauquier Physician Practices, LLC .. Fauquier Holding Company, LLC .. Fleming Medical Center, LLC .. Florence Physicians, LLC .. Florence-JCC, LLC .. Forward Health Ventures (A) LLC .. Forward Health Ventures (A) LLC .. Forward Health Ventures (B) LLC ..	.. TX TX TX DE DE DE DE DE DE DE DE DE DE DE DE ..	NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA..... NIA.....	Centerre Healthcare, LLC .. Texas Rehabilitation Hospital of Fort Worth, LLC .. Mercy Rehabilitation Hospital, LLC .. Fauquier Holding Company, LLC .. Fauquier Partner, LLC .. Fauquier Holding Company, LLC .. Fauquier Holding Company, LLC .. LifePoint Holdings 2, LLC .. Fauquier Holding Company, LLC .. LifePoint of Kentucky, LLC .. RegionalCare Hospital Partners, LLC .. RCP-Florence, LLC .. LifePoint Corporate Services, General Partnership .. Forward Health Ventures L.P.	Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership..... Ownership.....	100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 100 000 .. 95 000 .. 5 000 .. 95 000 ..	AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black ..	N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0..... N0.....	.....
			87-3971430 .. 87-3939260 .. 87-3907176 .. 87-3907176 ..				Forward Health Ventures (B) LLC .. Forward Health Ventures Holdings Inc. Forward Health Ventures Investments GP, LLC .. Forward Health Ventures L.P.	.. DE DE DE DE ..	NIA..... NIA..... NIA..... NIA.....	Partnership .. Forward Health Ventures L.P. Forward Health Ventures L.P. Knight Parent Ventures, L.P.	Ownership..... Ownership..... Ownership..... Ownership.....	5 000 .. 100 000 .. 100 000 .. 90 000 .. 10 000 ..	AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black .. AGM; M. Rowan; J. Harris; L. Black ..	N0..... N0..... N0..... N0.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			81-3725123				Franciscan Specialty Care, LLC	..VA.....	..NIA.....	Franciscan Health System	Ownership.....	..51.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-3725123				Franciscan Specialty Care, LLC	..VA.....	..NIA.....	LPNT Rehab Development 4, LLC	Ownership.....	..49.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			54-1756711				Gateway Health Alliance, Inc.	..VA.....	..NIA.....	Danville Regional Medical Center, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1757921				Georgetown Community Hospital, LLC	..DE.....	..NIA.....	LifePoint of Kentucky, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1763818				Georgetown Rehabilitation, LLC	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			75-2950776				Guardian Health Service, L.L.C.	..DE.....	..NIA.....	Cadwell Memorial Hospital	Ownership.....	..50.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			75-2950776				Guardian Health Service, L.L.C.	..NC.....	..NIA.....	DLP Central NC JV, LLC	Ownership.....	..50.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-5220956				Havasu Regional Medical Center, LLC	..DE.....	..NIA.....	Individual physician investors	Ownership.....	..6.080	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			20-5220956				Havasu Regional Medical Center, LLC	..DE.....	..NIA.....	PHC-Lake Havasu, Inc.	Ownership.....	..93.920	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1766919				HCK Logan Memorial, LLC	..DE.....	..NIA.....	LifePoint of Kentucky, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1765720				HDP Andalusia, LLC	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1765716				HDP Georgetown, LLC	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-2870872				HealThHub, LLC	..DE.....	..NIA.....	LifePoint Hospital's Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
							High Desert Surgery Center, L.L.C.	..VA.....	..NIA.....	ROCH Trios Health, LLC	Ownership.....	..28.420	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			61-1746887				High Desert Surgery Center, L.L.C.	..VA.....	..NIA.....	Individual physician investors	Ownership.....	..71.580	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			61-1746887				Highland Springs, LLC	..DE.....	..NIA.....	Springstone Health Opco, LLC	Ownership.....	..90.580	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-5317373				Highland Springs Physician Group, LLC	..DE.....	..NIA.....	University Hospitals Holdings, Inc.	Ownership.....	..9.420	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			36-4625003				Highland Springs Property, LLC	..DE.....	..NIA.....	Highland Springs, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1762382				Hillside Hospital, LLC	..DE.....	..NIA.....	Springstone Health Opco, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			52-2163845				Historic LifePoint Hospitals, LLC	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-4237964				Hone Health Partner, LLC	..DE.....	..NIA.....	Legacy LifePoint Health, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			36-4822982				Hot Springs Imaging Center, LLC	..DE.....	..NIA.....	LifePoint Hospital's Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1768935				Hot Springs National Park Hospital Holdings, LLC	..DE.....	..NIA.....	NPNC Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1768935				Hot Springs National Park Hospital Holdings, LLC	..DE.....	..NIA.....	NPNC Holdings, LLC	Ownership.....	..97.360	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1768935				PHMC, LLC	..DE.....	..NIA.....	Physicians Investors	Ownership.....	..2.640	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			75-3143244				HSC Credentialing Support Services, LLC	..DE.....	..NIA.....	PHC-Lake Havasu, Inc.	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			81-3175615				HSC Manager, LLC	..DE.....	..NIA.....	LifePoint Hospitals Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			27-1974414				HSCBP, LLC	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1779575				Irvine Rehabilitation Hospital	..CA.....	..NIA.....	LifePoint Hospitals Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
							Irvine Rehabilitation Hospital	..CA.....	..NIA.....	LPNT IRF Development 58, LLC	Ownership.....	..51.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
							Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	..CA.....	..NIA.....	The Regents of the University of California on behalf of UCI Health	Ownership.....	..49.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	..AR.....	..NIA.....	LPNT IRF Development 64, LLC	Ownership.....	..40.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	..AR.....	..NIA.....	Jefferson Hospital Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership.....	..60.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			74-2849927				Kansas Healthcare Management Company, Inc.	..KS.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			74-2849929				Kansas Healthcare Management Services, LLC	..KS.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..99.990	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			74-2849929				Kansas Healthcare Management Services, LLC	..KS.....	..NIA.....	Kansas Healthcare Management Company, Inc.	Ownership.....	..0.010	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1772321				Kentucky Hospital, LLC	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1772269				Kentucky Medserv, LLC	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1763638				Kentucky NSO, LLC	..DE.....	..NIA.....	LifePoint of Kentucky, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			62-1752492				Kentucky Physician Services, Inc.	..DE.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-4106222				Kershaw Clinics, LLC	..SC.....	..NIA.....	LifePoint Holdings 2, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			30-0871830				Kershaw Health Holdings, LLC	..SC.....	..NIA.....	Kershaw Health Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
			47-4121273				Kershaw Hospital, LLC	..SC.....	..NIA.....	Capella Healthcare, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	.....
							Kershaw Hospital, LLC	..SC.....	..NIA.....	Kershaw Health Holdings, LLC	Ownership.....	..100.000	AGM; M. Rowan; J. Harris; L. Black	..N0.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
...	...	...	82-1204750 ..	...	...	...	KershawHea lth Ambulatory Surgery Center, LLC	.. DE ..	NIA.....	Kershaw Health Holdings, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	82-1223819 ..	...	...	...	KershawHea lth Cancer Center, LLC	.. DE ..	NIA.....	Kershaw Health Holdings, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	84-5165618 ..	...	...	...	Li feopoint Behavioral Hea lth Hospi tal Services, LLC	.. DE ..	NIA.....	Li feopoint Behavioral Hea lth, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	84-5176434 ..	...	...	...	Li feopoint Behavioral Hea lth Services, LLC	.. DE ..	NIA.....	Li feopoint Behavioral Hea lth, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	84-5145030 ..	...	...	...	Li feopoint Behavioral Hea lth, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	85-0535260 ..	...	...	...	LPNT BH Acquisition 1, LLC	.. DE ..	NIA.....	Li feopoint Behavioral Hea lth Hospi tal Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	85-0520285 ..	...	...	...	LPNT BH Acquisition 2, LLC	.. DE ..	NIA.....	Li feopoint Behavioral Hea lth Hospi tal Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	87-2655351 ..	...	...	...	LPNT BH Acquisition 3, LLC	.. DE ..	NIA.....	Li feopoint Behavioral Hea lth Hospi tal Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	20-2822200 ..	...	...	...	LPNT Development 12, L.L.C.	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	20-2822219 ..	...	...	...	LPNT Development 13, L.L.C.	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	20-2822097 ..	...	...	...	LPNT Development 7, L.L.C.	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	61-1264993 ..	...	...	...	LPNT Hea lthcare Services, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	87-1536262 ..	...	...	...	LPNT Real Estate 50, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	45-3621144 ..	...	...	...	LPNT Rehab Development 2, LLC	.. DE ..	NIA.....	Li feopoint Rehabilitation Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	45-3621168 ..	...	...	...	LPNT Rehab Development 3, LLC	.. DE ..	NIA.....	Li feopoint Rehabilitation Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	45-3621198 ..	...	...	...	LPNT Rehab Development 4, LLC	.. DE ..	NIA.....	Li feopoint Rehabilitation Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	45-3621228 ..	...	...	...	LPNT Rehab Development 5, LLC	.. DE ..	NIA.....	Li feopoint Rehabilitation Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	36-4204216 ..	...	...	...	Li feopoint Rehabilitation, LLC	.. DE ..	NIA.....	Li feopoint Rehabilitation Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	41-2185466 ..	...	...	...	LPNT Rehab Group of Anarillo, LP	.. TX ..	NIA.....	LPNT Rehab Texas Holdco, LLC	Ownership.....	99,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	41-2185466 ..	...	...	...	LPNT Rehab Group of Anarillo, LP	.. TX ..	NIA.....	LPNT Rehab, LLC	Ownership.....	1,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	11-3746563 ..	...	...	...	LPNT Rehab Group of Arlington, LP	.. TX ..	NIA.....	LPNT Rehab Texas Holdco, LLC	Ownership.....	99,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	11-3746563 ..	...	...	...	LPNT Rehab Group of Arlington, LP	.. TX ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	1,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	77-0473927 ..	...	...	...	Li feopoint Rehabilitation of California, LLC	.. DE ..	NIA.....	Li feopoint Rehabilitation Services, LLC	Ownership.....	1,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	75-2742089 ..	...	...	...	Li feopoint Rehabilitation of Texas, LLC	.. TX ..	NIA.....	Li feopoint Rehabilitation Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	33-0359338 ..	...	...	...	Li feopoint Rehabilitation Services, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	85-4027097 ..	...	...	...	LPNT Rehab Texas Holdco, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	61-1235343 ..	...	...	...	LPNT Systems, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	85-3075569 ..	...	...	...	LPNT BH Development 1, LLC	.. DE ..	NIA.....	Li feopoint Behavioral Hea lth Hospi tal Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	85-3925603 ..	...	...	...	LPNT BH Development 2, LLC	.. DE ..	NIA.....	Li feopoint Behavioral Hea lth Hospi tal Services, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-0717720 ..	...	...	...	LPNT Development 56, L.L.C.	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	46-0905418 ..	...	...	...	LPNT Development 63, L.L.C.	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2162968 ..	...	...	...	LPNT Development 64, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2162989 ..	...	...	...	LPNT Development 65, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	45-3605450 ..	...	...	...	LPNT Development 69, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-0710314 ..	...	...	...	LPNT IRF Development 14, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2162815 ..	...	...	...	LPNT IRF Development 21, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2162937 ..	...	...	...	LPNT IRF Development 22, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2162957 ..	...	...	...	LPNT IRF Development 23, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2165510 ..	...	...	...	LPNT IRF Development 26, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2166781 ..	...	...	...	LPNT IRF Development 42, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2166808 ..	...	...	...	LPNT IRF Development 43, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2166835 ..	...	...	...	LPNT IRF Development 44, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...
...	...	...	26-2166872 ..	...	...	...	LPNT IRF Development 45, LLC	.. DE ..	NIA.....	Li feopoint Rehab, LLC	Ownership.....	100,000	AGM; M. Rowan; J. Harris; L. Black	N0.....	...

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			45-3605470				LPNT IRF Development 50, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			45-3620952				LPNT IRF Development 51, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-4406502				LPNT IRF Development 52, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			84-5007421				LPNT IRF Development 53, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-2475781				LPNT IRF Development 54, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-2503013				LPNT IRF Development 55, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-3429763				LPNT IRF Development 56, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4149389				LPNT IRF Development 57, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			85-4130389				LPNT IRF Development 58, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1161355				LPNT IRF Development 59, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1176840				LPNT IRF Development 60, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-1217503				LPNT Youngstown IRF Holdings, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2740849				LPNT IRF Development 62, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2691253				LPNT IRF Development 63, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			87-2715868				LPNT IRF Development 64, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			26-2166736				LPNT Real Estate 41, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3869116				Knoxville Rehabilitation Hospital, LLC	.DE	NIA	LPNT IRF Development 26, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3869116				Knoxville Rehabilitation Hospital, LLC	.DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			83-3869116				Knoxville Rehabilitation Hospital, LLC	.DE	NIA	University Heal th System	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			82-3434344				AccessPoint, LLC	.DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0710002				Lake Cumberland Cardiology Associates, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8016687				Lake Cumberland Regional Hospital, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1757920				Lake Cumberland Regional Physician Hospital Organization, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			52-2183772				Lake Cumberland and Surgery Center, LP	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1864099				Lake Cumberland and Surgery Center, LP	.DE	NIA	Somerset Surgery Partner, LLC	Ownership	55 250	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1864099				Lake Cumberland and Surgery Center, LP	.DE	NIA	Limited Partners/Investors	Ownership	44 750	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			36-4747613				Lamar County Clinical Services, Inc.	.TX	NIA	Essent HealthcareParis, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8092253				Lancaster Rehabilitation Hospital, LLP	.DE	NIA	QGH of Lancaster, LLC	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-8092253				Lancaster Rehabilitation Hospital, LLP	.DE	NIA	Lancaster General Heal th Holdings, Inc.	Ownership	50 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			47-1054850				Las Cruces Cardiology Group, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			80-0716842				Las Cruces Endoscopy Partner, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0713439				Las Cruces Endoscopy, LLC	.DE	NIA	Individual physician investors	Ownership	40 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			90-0713439				Las Cruces Endoscopy, LLC	.DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4736578				Las Cruces Physician Practices, LLC	.DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4807861				LCMC MPI, LLC	.DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-4807946				LCMC PET, LLC	.DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-1538254				Legacy LifePoint Health, LLC	.DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1778111				LHSC, LLC	.DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			20-3140257				LifePoint Acquisition Corp.	.DE	NIA	Legacy LifePoint Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1763641				Li fePoint Billing Services, LLC	.DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			92-3316499				Li fePoint Behavioral Health Physician Services, LLC	.DE	NIA	Li fepoint Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1779581				Li fePoint Corporate Services, General Partnership	.DE	NIA	Li fePoint CSP, LLC	Ownership	99 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1779581				Li fePoint Corporate Services, General Partnership	.DE	NIA	HSCOP, LLC	Ownership	1 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			62-1779574				Li fePoint CSP, LLC	.DE	NIA	Li fePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	.....
			27-0500485				Li fePoint Health, Inc.	.DE	NIA	DSB Acquisition, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			62-176733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2139911				LifePoint MTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2015532				LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4042246				LifePoint Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4028144				Lima Holdco, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1432797				Loman Endoscopy Center, LLC	MI	NIA	Las Cruces Endoscopy, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2575779				Loures Holdings, LLC	DE	NIA	ROCH Washington Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4850536				Loures Hospital, LLC	DE	NIA	Loures Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4526265				Loures Physician Services, LLC	DE	NIA	Loures Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0778826				LP BH Development 5, LLC	DE	NIA	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	LifePoint Behavioral Health, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3886321				LPNT BH Development 5, LLC	DE	NIA	LifePoint Behavioral Health Hospital Services, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-3771549				LPNT Buckeye Procco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CPH of Madison, LLC	Ownership	40 400	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40 600	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	ROCH-McCurtain Memorial Holdings, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-4037710				McMinnville Immediate Healthcare, LLC	DE	NIA	Oregon Healthcare, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

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			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	N/A	Maysville Pain Management, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	N/A	Meadowview Regional Medical Center, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-175929				Meadowview Regional Medical Center, LLC	DE	N/A	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1766337				Meadowview Rights, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	N/A	Florence-UC, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-321773				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	N/A	Danville Regional Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4282042				Memorial Prompt Care, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	N/A	LPNT BH Development 4, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	N/A	Mercy Health Youngstown LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	N/A	LPNT Youngstown IRF Holdings, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	N/A	Mercy Health Youngstown LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	N/A	CRH of St. Louis, LLC	Ownership	50,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	N/A	Mercy Hospitals East Communities d/b/a	Ownership	49,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	N/A	Mercy Hospital St. Louis	Ownership	50,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	N/A	CRH of Springfield, LLC	Ownership	50,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	N/A	Mercy Health Springfield Communities	Ownership	49,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	N/A	LPNT IRF Development 42, LLC	Ownership	50,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	N/A	Mercy Hospital Fort Smith, LLC	Ownership	49,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	N/A	LPNT Development 64, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4736089				Mercy Rehabilitation Hospital, LLC	IA	N/A	Catholic Health Initiatives	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	N/A	CRH of Oklahoma City, Inc	Ownership	50,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0867032				Mercy Rehabilitation Hospital, LLC	DE	N/A	Mercy Health Center, Inc	Ownership	49,500	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-0654973				Mesa Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5000978				MHS-CHC I, L.P.	TX	N/A	Mesa Springs, LLC	Ownership	30,750	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-5000978				MHS-CHC I, L.P.	TX	N/A	CRH of Dallas, LLC	Ownership	88,250	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4921888				MHS-CHC, LLC	TX	N/A	Methodist Health System	Ownership	1,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0542065				Montana Heart Anglo Lab, LLC	MT	N/A	CRH of Dallas, LLC	Ownership	25,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-0542065				Montana Heart Anglo Lab, LLC	MT	N/A	Methodist Health System	Ownership	75,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4086158				Muskogee Holdings, LLC	DE	N/A	RO-CP Billings-Missoula, LLC	Ownership	92,900	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	N/A	St. Luke Community Hospital	Ownership	7,100	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8493666				Muskogee Physician Group, LLC	DE	N/A	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	N/A	Capella Holdings of Oklahoma, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1883258				My Care Alabama, Inc.	AL	N/A	Capella Holdings of Oklahoma, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1883258				My Care Alabama, Inc.	AL	N/A	Healthcare Business Solutions, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			86-3269355				NAMC Anesthesia Services, LLC	DE	N/A	North Alabama RCO Holding Company, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2546387				Nason Medical Center, LLC	DE	N/A	RO-CP - Florence, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-2553258				Nason Physician Practices, LLC	DE	N/A	Lima HolCo, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4446655				National Park Cardiology Services, LLC	DE	N/A	Lima HolCo, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0881332				National Park Endoscopy Center, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4035448				National Park Family Care, LLC	DE	N/A	NPMC Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control If Owner-ship Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	Northeast Georgia Health System, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0109881				Northwest Medical Center-Minfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT IRF Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capital Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4959508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3961618				NMMC-Minfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			43-1978955				NMMC-Minfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-0834667				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1766632				Oregon Healthcare, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Palomar Health Rehabilitation Institute, LLC	DE	NIA	Palomar Health	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3948066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3948066				PeaceHealth RiverBend, LLC	DE	NIA	Palomar Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
							PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-4092837				PEPS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			01-0553955				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1740235				PHC-Elko, Inc.	WV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1864994				PHC-Lakeview, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
			27-0085482				PHC-Las Cruces, Inc.	..MI.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			03-0300794				PHC-Los Alamos, Inc.	..MI.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1789341				PHC-Minden G.P., Inc.	..LA.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1789340				PHC-Minden, LLC	..LA.....	NIA.....	PHC-Minden G.P., Inc.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1865278				PHC-Morgan City, L.P.	..LA.....	NIA.....	PHC-Lakewood, Inc.	Ownership.....	1 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1865278				PHC-Morgan City, L.P.	..LA.....	NIA.....	PHC-Morgan Lake, Inc.	Ownership.....	99 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1870304				PHC-Morgan Lake, Inc.	..LA.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			27-5437722				PHC-Seima, LLC	..DE.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1780282				PHC-Tennessee, Inc.	..TN.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			47-2592255				Piedmont Partner, LLC	..DE.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1762582				Pindlake Physician Practice, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1751927				Pindlake Regional Hospital, LLC	..DE.....	NIA.....	LifePoint of Kentucky, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PWMCIN LLC	..VA.....	NIA.....	LifePoint of Kentucky, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PWMCIN LLC	..VA.....	NIA.....	ROCH Washington Holdings, LLC	Ownership.....	8 330	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PWMCIN LLC	..VA.....	NIA.....	MultiCare Health System	Ownership.....	41 670	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							PWMCIN LLC	..VA.....	NIA.....	Seattle Children's Hospital	Ownership.....	8 330	AGM; M. Rowan; J. Harris; L. Black	N0.....	
							Point of Life Indemnity, LTD	..VA.....	NIA.....	University of Washington	Ownership.....	41 670	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			66-0650377				Point of Life Indemnity, LTD	..CYM.....	NIA.....	ROCH LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1762586				Portras Practice, LLC	..DE.....	NIA.....	LifePoint Hospitals Holdings, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			81-2140008				Portage Calumet MOB, LLC	..DE.....	NIA.....	Portage Hospital, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			30-0786439				Portage Holding Company, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	80 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			30-0786439				Portage Holding Company, LLC	..DE.....	NIA.....	Portage Health Foundation	Ownership.....	20 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			90-0998484				Portage Hospital, LLC	..MI.....	NIA.....	Portage Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			90-1001138				Portage JV, LLC	..DE.....	NIA.....	Portage Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			32-0414331				Portage Partner, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			80-0937375				Portage Physician Practices, Inc.	..MI.....	NIA.....	Portage Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1694530				Principal-Needles, Inc.	..TN.....	NIA.....	Province Heal theatre Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			27-1648429				PRMC ER Group, Inc.	..TX.....	NIA.....	Essent Heal theatre ? Paris, Inc.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			20-8536345				Professional Billing Services, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			81-2631109				Providence Group Practices II, LLC	..DE.....	NIA.....	Providence Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			38-4003422				Providence Group Practices, LLC	..DE.....	NIA.....	Providence Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			32-0480532				Providence Holding Company, LLC	..DE.....	NIA.....	Providence Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			47-5620772				Providence Hospital, LLC	..DE.....	NIA.....	LifePoint Holdings 2, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			35-2546435				Providence Imaging Center, LLC	..DE.....	NIA.....	Providence Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-2739765				Providence MRI Associates, L.L.C.	..OK.....	NIA.....	Capella Holdings of Oklahoma, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			73-1611904				Providence Physician Practices, LLC	..DE.....	NIA.....	Providence Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			35-2547513				Providence Professional Services, LLC	..DE.....	NIA.....	Providence Holding Company, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			81-5162854				Providence Professional Services, LLC	..DE.....	NIA.....	Providence Hospital, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			73-1530765				Providence Radiologic Services, L.C.	..OK.....	NIA.....	Capella Holdings of Oklahoma, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			62-1710772				Provinee Heal theatre Company, LLC	..DE.....	NIA.....	Legacy LifePoint Health, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-3962056				R. Kendall Brown Practice, LLC	..DE.....	NIA.....	LifePoint of Kentucky, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			30-0942738				Rainier Springs, LLC	..DE.....	NIA.....	Springstone Health Opco, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-5003790				Rainier Springs Physician Group, LLC	..DE.....	NIA.....	Rainier Springs, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			55-0261260				Raleigh General Hospital, LLC	..WV.....	NIA.....	LifePoint WV Holdings, Inc.	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			35-2619072				ROCH PMUS, LLC	..DE.....	NIA.....	Capella Heal theatre, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			35-2612837				ROCH Trios Health Holdings, LLC	..DE.....	NIA.....	Capella Heal theatre, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-3962056				ROCH Trios Health, LLC	..DE.....	NIA.....	ROCH-UW Medicine Heal theatre Holdings, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			82-3973418				ROCH Trios Physicians, LLC	..DE.....	NIA.....	ROCH Trios Health, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			36-4906989				ROCH Washington Holdings, LLC	..DE.....	NIA.....	Capella Heal theatre, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	
			61-1886677				ROCH-Northwest, LLC	..DE.....	NIA.....	ROCH Washington Holdings, LLC	Ownership.....	100 000	AGM; M. Rowan; J. Harris; L. Black	N0.....	

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			82-3973418				RCCH-UM Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-3973418				RCCH-UM Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1744940				RCPP Billings-Missoula, LLC	DE	NIA	Billings-RCPP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1744940				RCPP Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4885762				RCPP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			30-0703298				RCPP Management Company, Inc.	DE	NIA	RCPP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4712385				RCPP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1789615				RCPP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2451336				RCPP-Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1900376				RCPP-McCurrairn Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0937832				RCPP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0920245				RCPP-Ottumwa Holdings, Inc.	DE	NIA	Lima Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2200283				RCPP-Ottumwa, LLC	DE	NIA	RCPP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2534603				RCPP-Sierra Vista Development, LLC	DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			38-3903795				RCPP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2547212					DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2557986				RCPP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2564299				RCPP-Sierra Vista Properties, LLC	DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			46-2534144				RCPP-Sierra Vista Residents, LLC	DE	NIA	RCPP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			90-0942222				RCPP-Sierra Vista, Inc.	DE	NIA	RCPP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSS Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0551895				RegionalCare MR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-0470646				Rehabilitation Hospital of Louisville East, LLC	DE	NIA	RCPP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IPF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	University of Louisville	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CPH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IPF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3639861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2258662				PRL Ottumwa, LLC	DE	NIA	RCPP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control if Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired?	*
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			35-2635651				Saint Mary's Primary Care Network, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			47-4881738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	ERCO, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCH-Sierra Vista Physicians Holding, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762275				Slatchnick Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IPF Development 63, LLC	Ownership	51,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	SPH Rehabilitation Holdings, LLC	Ownership	49,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1763535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	79,080	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	MPT Development Services, Inc.	Ownership	20,920	AGM; M. Rowan; J. Harris; L. Black	N0	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			20-4269117				SPMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CH of Langhorne, LLC	Ownership	41,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			26-4088270				St. Mary's Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			62-1769626				St. Mary's Physician Services, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary's Holdings, LLC	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	
							STall Holdings Inc.	DE	NIA	Stall Parent L.P.	Ownership	100,000	AGM; M. Rowan; J. Harris; L. Black	N0	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-In-Fact, Influence, Other)	Control is Owner-ship Provide Percent- tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired?	*
							Stell Management, LLC	DE	N/A	Stell Holdings, Inc.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stell Operating, LLC	DE	N/A	Stell Management, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Stell Parent L.P.	DE	N/A	Forward Health Ventures (B) LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		84-5159736					Summer Ambulatory Surgery Center, LLC	DE	N/A	Summer Partner, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		84-5127938					Summer Partner, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-2618964					Summer Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-2618993					Summer Real Estate Holdings, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-2618766					Summer Regional Medical Center, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-5458146					Sycamore Springs, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		35-2497671					Sycamore Springs Physician Group, LLC	DE	N/A	Sycamore Springs, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		92-1331902					Tampa Behavioral Hospital, LLC	FL	N/A	Florida Health Sciences Center, Inc.	Ownership	60 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		92-1331902					Tampa Behavioral Hospital, LLC	FL	N/A	LPNT BH Development 3, LLC	Ownership	40 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		84-4952844					Tampa Rehabilitation Hospital, LLC	FL	N/A	Florida Health Sciences Center, Inc.	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		84-4952844					Tampa Rehabilitation Hospital, LLC	FL	N/A	LPNT IPF Development 50, LLC	Ownership	49 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		47-4683254					Teche Regional Physician Practices, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		75-2623970					Texas & Oklahoma Preferred Provider System	TX	N/A	Essent PHMC, L.P.	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Texas Rehabilitation Hospital of Arlington, LLC	TX	N/A	CPH of Arlington, LLC	Ownership	51 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		37-1746838					Texas Rehabilitation Hospital of Arlington, LLC	TX	N/A	North Texas Health Facilities Management, Inc.	Ownership	19 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		37-1746838					Texas Rehabilitation Hospital of Arlington, LLC	TX	N/A	Texas Health Resources	Ownership	30 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		37-1746838					Texas Rehabilitation Hospital of Fort Worth, LLC	TX	N/A	CPH of Fort Worth, LLC	Ownership	70 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-0863232					Texas Rehabilitation Hospital of Fort Worth, LLC	TX	N/A	Texas Health Harris Methodist Fort Worth	Ownership	30 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-0863232					The Rehabilitation Hospital of Montana, LLC	MT	N/A	LPNT Development 69, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3939985					The Rehabilitation Hospital of Montana, LLC	MT	N/A	Billings Clinic	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3939985					The Rehabilitation Hospital of Montana, LLC	MT	N/A	SQL Health Partners, LLC	Ownership	33 300	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-3939985					The Rehabilitation Hospital of Montana, LLC	MT	N/A	LPNT Rehab Development 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1732653					TherEx, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1762591					THM Physician Practice, LLC	DE	N/A	Springstone Health Opco, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		38-0921509					Triangle Springs, LLC	DE	N/A	Triangle Springs, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		82-5003908					Triangle Springs Physician Group, LLC	DE	N/A	Triangle Springs, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
							Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	N/A	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		45-2956602					Triumph Rehabilitation Hospital of Northern Indiana, LLC	DE	N/A	LifePoint Rehab, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-4061273					Trousdale Medical Center, LLC	IN	N/A	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-2616876					Trousdale Physician Practices, LLC	DE	N/A	LifePoint Holdings 2, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		45-3853454					Two Rivers Physician Practices, LLC	DE	N/A	Danville Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		36-4796940					U.P. Imaging Management Services, LLC	DE	N/A	DLP Marquette JV, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		27-2272410					Upper Peninsula Health Plan, LLC	MI	N/A	DLP Marquette JV, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
4734	Apollo Global Mgmt Grp	52615					Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58 970	AGM; M. Rowan; J. Harris; L. Black	N0	
		46-0927995					Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10 500	AGM; M. Rowan; J. Harris; L. Black	N0	
4734	Apollo Global Mgmt Grp	52615					Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5 370	AGM; M. Rowan; J. Harris; L. Black	N0	
		38-3326620					Upper Peninsula Managed Care, LLC	MI	N/A	DLP Marquette Health Plan	Ownership	58 970	AGM; M. Rowan; J. Harris; L. Black	N0	
		38-3326620					Upper Peninsula Managed Care, LLC	MI	N/A	DLP Marquette Health Plan	Ownership	58 970	AGM; M. Rowan; J. Harris; L. Black	N0	
		38-3326620					Upper Peninsula Managed Care, LLC	MI	N/A	Portage JV, LLC	Ownership	10 500	AGM; M. Rowan; J. Harris; L. Black	N0	
		26-4227573					Valley View Physician Practices, LLC	DE	N/A	DLP Marquette Health Plan	Ownership	10 500	AGM; M. Rowan; J. Harris; L. Black	N0	
		84-3541536					Vaughan Regional Anesthesia, LLC	DE	N/A	Province Healthcare Company, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	
		62-1668757					Ville Platte Medical Center, LLC	DE	N/A	Vaughan Regional Medical Center, LLC	Ownership	100 000	AGM; M. Rowan; J. Harris; L. Black	N0	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

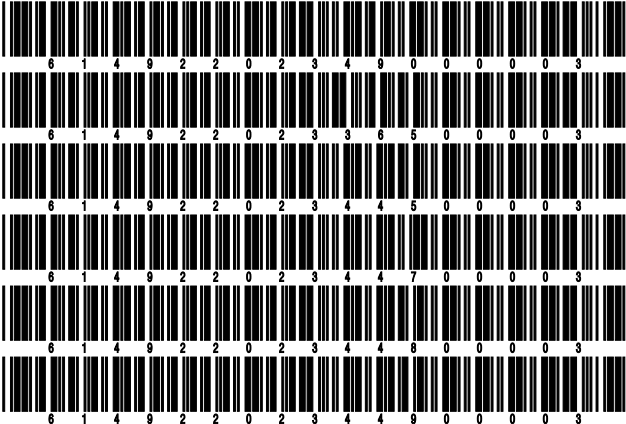
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. The Company has no trustee surplus.
2. The Company has no Medicare Part D business.
3. The Reasonableness and Consistency of Assumptions Certification will be filed.
5. The Company is not required to file this form.
6. The Company is not required to file this form.
7. The Company is not required to file this form.

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Unclaimed funds	20,418,651	26,844,758
2597. Summary of remaining write-ins for Line 25 from overflow page	20,418,651	26,844,758

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve adjustments on reinsurance assumed	(5,652,537)	(17,287,481)	(20,598,660)
2705. Transfer to IMR – MVA	5,549,841	1,302,953	2,760,057
2706. Miscellaneous expenses	244,823	162,057	229,576
2707. Fines and penalties	23,297	400	2,164
2797. Summary of remaining write-ins for Line 27 from overflow page	165,424	(15,822,071)	(17,606,863)

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	4,677,195,868	4,821,009,743
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	57,472,281	965,827,854
2.2 Additional investment made after acquisition	111,077,822	129,257,981
3. Capitalized deferred interest and other	13,951,592	24,448,536
4. Accrual of discount	10,654,962	20,123,063
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(5,566,395)	(7,322,915)
7. Deduct amounts received on disposals	403,283,767	1,170,173,317
8. Deduct amortization of premium and mortgage interest points and commitment fees	3,139,950	7,577,448
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	3,415,989	(95,868,062)
10. Deduct current year's other than temporary impairment recognized		2,529,566
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,461,778,403	4,677,195,868
12. Total valuation allowance	(55,702,442)	(41,140,620)
13. Subtotal (Line 11 plus Line 12)	4,406,075,960	4,636,055,247
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	4,406,075,960	4,636,055,247

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,002,480,977	2,020,614,033
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	55,421,323	1,112,769,153
2.2 Additional investment made after acquisition	43,996,726	334,993,942
3. Capitalized deferred interest and other		
4. Accrual of discount	272,278	606,070
5. Unrealized valuation increase (decrease)	44,935,855	(246,011,848)
6. Total gain (loss) on disposals	432,486	391,972,283
7. Deduct amounts received on disposals	552,811,318	2,594,693,443
8. Deduct amortization of premium and depreciation	168,767	1,809,535
9. Total foreign exchange change in book/adjusted carrying value	(344,615)	1,577,515
10. Deduct current year's other than temporary impairment recognized		17,537,192
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	594,214,946	1,002,480,977
12. Deduct total nonadmitted amounts	1,327,667	1,386,423
13. Statement value at end of current period (Line 11 minus Line 12)	592,887,279	1,001,094,554

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	26,352,696,321	24,400,996,585
2. Cost of bonds and stocks acquired	1,609,449,752	7,392,675,692
3. Accrual of discount	41,275,960	61,635,555
4. Unrealized valuation increase (decrease)	(907,945,159)	(678,754,161)
5. Total gain (loss) on disposals	(138,932,230)	7,235,661
6. Deduct consideration for bonds and stocks disposed of	2,398,282,967	4,597,222,204
7. Deduct amortization of premium	51,192,948	70,410,035
8. Total foreign exchange change in book/adjusted carrying value	(17,826,301)	(109,304,593)
9. Deduct current year's other than temporary impairment recognized	56,210,148	55,190,286
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(354,211)	1,034,107
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	24,432,678,069	26,352,696,321
12. Deduct total nonadmitted amounts	38,522	38,522
13. Statement value at end of current period (Line 11 minus Line 12)	24,432,639,547	26,352,657,799

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	12,109,015,779	1,824,045,188	2,084,859,873	156,803,394	12,402,908,266	12,109,015,779	12,005,004,488	11,927,616,301
2. NAIC 2 (a)	9,944,772,714	64,677,172	243,485,533	(186,787,211)	10,547,680,946	9,944,772,714	9,579,177,142	10,733,801,330
3. NAIC 3 (a)	1,065,124,439	9,430	44,664,331	(56,710,393)	1,113,691,504	1,065,124,439	963,759,145	1,145,204,472
4. NAIC 4 (a)	286,442,669		16,018,512	27,029,823	294,608,926	286,442,669	297,453,980	295,615,112
5. NAIC 5 (a)	49,954,899	56,404	5,793,168	(25,861,587)	50,633,816	49,954,899	48,356,548	59,412,720
6. NAIC 6 (a)	23,587,359	6,260		(89,430)	26,489,071	23,587,359	23,504,189	13,086,139
7. Total Bonds	23,478,897,858	1,888,794,454	2,394,821,417	(85,615,404)	24,436,012,528	23,478,897,858	22,887,255,491	24,174,736,073
PREFERRED STOCK								
8. NAIC 1	7,055,729			31,568	7,266,550	7,055,729	7,087,297	7,635,625
9. NAIC 2	121,343,695			(905,623)	116,275,963	121,343,695	120,438,072	138,344,923
10. NAIC 3	120,598,725			(71,337)	128,022,819	120,598,725	120,527,388	137,552,552
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	1,307,315			(651,133)	1,182,296	1,307,315	656,182	
14. Total Preferred Stock	250,305,465			(1,596,525)	261,315,869	250,305,465	248,708,940	283,533,101
15. Total Bonds and Preferred Stock	23,729,203,323	1,888,794,454	2,394,821,417	(87,211,929)	24,697,328,397	23,729,203,323	23,135,964,431	24,458,269,174

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

NAIC 1 \$ 651,104,261 ; NAIC 2 \$ 66,158,061 ; NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$ 407,000

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	71,515,591	xxx	73,728,243	2,137,859	204,239

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	171,734,855	74,636,789
2. Cost of short-term investments acquired	48,866,202	598,031,628
3. Accrual of discount	1,016,444	190,834
4. Unrealized valuation increase (decrease)	(1,474,652)	
5. Total gain (loss) on disposals	4,988	(37,332)
6. Deduct consideration received on disposals	147,620,498	491,018,136
7. Deduct amortization of premium	45,499	322,008
8. Total foreign exchange change in book/adjusted carrying value	(966,249)	
9. Deduct current year's other than temporary impairment recognized		9,746,920
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	71,515,591	171,734,855
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	71,515,591	171,734,855

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	80,801,409
2.	Cost Paid/(Consideration Received) on additions	38,572,673
3.	Unrealized Valuation increase/(decrease)	48,239,220
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(45,556,299)
6.	Considerations received/(paid) on terminations	687,883
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	50,861,313
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	172,230,434
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	172,230,434

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	1,555,921
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	179,935
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	1,724,448
3.14	Section 1, Column 18, prior year	1,554,452169,996169,996
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	1,724,448
3.24	Section 1, Column 19, prior year plus	1,554,452
3.25	SSAP No. 108 adjustments	169,996169,996
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
4.21	Amount used to adjust basis of hedged item	
4.22	Amount recognized	
4.23	SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,735,857
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	1,735,857

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	172,230,434
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,735,857
3.	Total (Line 1 plus Line 2)	173,966,291
4.	Part D, Section 1, Column 6	282,165,206
5.	Part D, Section 1, Column 7	(108,198,915)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	194,921,088
8.	Part B, Section 1, Column 13	1,735,857
9.	Total (Line 7 plus Line 8)	196,656,945
10.	Part D, Section 1, Column 9	331,840,953
11.	Part D, Section 1, Column 10	(135,184,008)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	51,309,766
14.	Part B, Section 1, Column 20	1,234,163
15.	Part D, Section 1, Column 12	52,543,929
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,737,904	
2. Cost of cash equivalents acquired	5,728,304,058	31,779,362
3. Accrual of discount	1,870,125	19,023
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	255	
6. Deduct consideration received on disposals	5,108,758,404	7,057,590
7. Deduct amortization of premium	207	2,890
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	646,153,731	24,737,904
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	646,153,731	24,737,904

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City		State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10019557		NETHERLANDS		N.D.			07/28/2023	5.450	2,912		
10019558		NETHERLANDS		N.D.			07/28/2023	6.050	19,838		
10019559		NETHERLANDS		N.D.			07/28/2023	6.500	157,600		
10019560		NETHERLANDS		N.D.			07/28/2023	5.800	106,683		
10019561		NETHERLANDS		N.D.			07/28/2023	6.200	33,063		
10019562		NETHERLANDS		N.D.			07/28/2023	6.100	198,378		
10019563		NETHERLANDS		N.D.			07/28/2023	6.100	88,829		
10019564		NETHERLANDS		N.D.			07/28/2023	6.240	13,666		
10019565		NETHERLANDS		N.D.			07/28/2023	6.100	22,042		
10019566		NETHERLANDS		N.D.			07/28/2023	6.100	49,374		
10019567		NETHERLANDS		N.D.			07/28/2023	6.100	23,717		
10019568		NETHERLANDS		N.D.			07/28/2023	5.670	63,650		
10019569		NETHERLANDS		N.D.			07/28/2023	6.200	74,722		
10019570		NETHERLANDS		N.D.			07/28/2023	5.670	1,649		
10019571		NETHERLANDS		N.D.			07/28/2023	6.300	84,862		
10019572		NETHERLANDS		N.D.			07/28/2023	6.250	28,655		
10019573		NETHERLANDS		N.D.			07/28/2023	5.450	64,977		
10019574		NETHERLANDS		N.D.			07/28/2023	5.750	66,126		
10019575		NETHERLANDS		N.D.			07/28/2023	6.450	69,432		
10019576		NETHERLANDS		N.D.			07/28/2023	6.200	49,815		
10019577		NETHERLANDS		N.D.			07/28/2023	6.100	154,294		
10019578		NETHERLANDS		N.D.			07/28/2023	6.250	22,042		
10019579		NETHERLANDS		N.D.			07/28/2023	6.200	66,126		
10019580		NETHERLANDS		N.D.			07/28/2023	6.050	194,410		
10019581		NETHERLANDS		N.D.			07/28/2023	6.100	55,105		
10019582		NETHERLANDS		N.D.			07/28/2023	6.200	22,373		
10019583		NETHERLANDS		N.D.			07/28/2023	6.150	439,737		
10019584		NETHERLANDS		N.D.			07/28/2023	5.335	39,676		
10019585		NETHERLANDS		N.D.			07/28/2023	6.100	130,048		
10019586		NETHERLANDS		N.D.			07/28/2023	6.200	87,947		
10019587		NETHERLANDS		N.D.			07/28/2023	6.200	52,074		
10019588		NETHERLANDS		N.D.			07/28/2023	6.200	22,042		
10019589		NETHERLANDS		N.D.			07/28/2023	6.300	61,718		
10012050		NETHERLANDS		N.D.			08/28/2023	5.700	141,040		
10012051		NETHERLANDS		N.D.			08/28/2023	6.400	24,228		
10012052		NETHERLANDS		N.D.			08/28/2023	6.300	21,652		
10012053		NETHERLANDS		N.D.			08/28/2023	6.100	63,698		
10012054		NETHERLANDS		N.D.			08/28/2023	6.250	121,139		
10012055		NETHERLANDS		N.D.			08/28/2023	6.250	204,422		
10012056		NETHERLANDS		N.D.			08/28/2023	6.150	48,888		
10012057		NETHERLANDS		N.D.			08/28/2023	6.130	90,739		
10012058		NETHERLANDS		N.D.			08/28/2023	6.130	2,546		
10012059		NETHERLANDS		N.D.			08/28/2023	6.495	34,395		
10012060		NETHERLANDS		N.D.			08/28/2023	6.200	76,242		
10012061		NETHERLANDS		N.D.			08/28/2023	6.150	36,774		
10012062		NETHERLANDS		N.D.			08/28/2023	6.400	50,835		
10012063		NETHERLANDS		N.D.			08/28/2023	6.300	30,285		
10012064		NETHERLANDS		N.D.			08/28/2023	5.500	103,833		
10012065		NETHERLANDS		N.D.			08/28/2023	5.400	1,670		
10012066		NETHERLANDS		N.D.			08/28/2023	5.400	37,754		
10012067		NETHERLANDS		N.D.			08/28/2023	5.880	41,641		
10012068		NETHERLANDS		N.D.			08/28/2023	6.100	89,232		
10012069		NETHERLANDS		N.D.			08/28/2023	6.450	51,917		
10012070		NETHERLANDS		N.D.			08/28/2023	6.450	3,461		
10012071		NETHERLANDS		N.D.			08/28/2023	6.300	61,651		

SCHEDULE B - PART 2

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

1		2		Location		3	4	5	6	7	8	9
Loan Number		City			State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
10012072		NETHERLANDS			N.D.			08/28/2023	6.160	82,742		
10012073		NETHERLANDS			N.D.			08/28/2023	6.100	28,770		
10012074		NETHERLANDS			N.D.			08/28/2023	6.000	77,875		
10012075		NETHERLANDS			N.D.			08/28/2023	6.500	57,541		
10012076		NETHERLANDS			N.D.			08/28/2023	5.300	44,469		
10012077		NETHERLANDS			N.D.			08/28/2023	5.300	1,066		
100130098		NETHERLANDS			N.D.			09/26/2023	6.700	15,221		
100130099		NETHERLANDS			N.D.			09/26/2023	6.150	35,938		
100130100		NETHERLANDS			N.D.			09/26/2023	6.300	65,799		
100130101		NETHERLANDS			N.D.			09/26/2023	6.050	27,894		
100130102		NETHERLANDS			N.D.			09/26/2023	6.250	30,653		
100130103		NETHERLANDS			N.D.			09/26/2023	6.100	42,421		
100130104		NETHERLANDS			N.D.			09/26/2023	6.100	39,428		
100130105		NETHERLANDS			N.D.			09/26/2023	6.100	33,105		
100130106		NETHERLANDS			N.D.			09/26/2023	6.100	535,901		
100130107		NETHERLANDS			N.D.			09/26/2023	6.450	180,748		
100130108		NETHERLANDS			N.D.			09/26/2023	6.450	12,050		
100130109		NETHERLANDS			N.D.			09/26/2023	6.250	70,291		
100130110		NETHERLANDS			N.D.			09/26/2023	6.250	70,291		
100130111		NETHERLANDS			N.D.			09/26/2023	6.150	125,519		
100130112		NETHERLANDS			N.D.			09/26/2023	6.050	15,855		
100130113		NETHERLANDS			N.D.			09/26/2023	6.250	53,273		
100130114		NETHERLANDS			N.D.			09/26/2023	6.100	64,742		
100130115		NETHERLANDS			N.D.			09/26/2023	6.350	48,822		
100130116		NETHERLANDS			N.D.			09/26/2023	5.160	59,627		
100130117		NETHERLANDS			N.D.			09/26/2023	5.160	2,525		
100130118		NETHERLANDS			N.D.			09/26/2023	6.100	10,993		
100130119		NETHERLANDS			N.D.			09/26/2023	6.100	16,489		
100130120		NETHERLANDS			N.D.			09/26/2023	6.150	21,140		
100130121		NETHERLANDS			N.D.			09/26/2023	5.480	50,965		
100130122		NETHERLANDS			N.D.			09/26/2023	5.480	2,149		
100130123		NETHERLANDS			N.D.			09/26/2023	6.250	63,420		
100130124		NETHERLANDS			N.D.			09/26/2023	6.200	52,650		
100130125		NETHERLANDS			N.D.			09/26/2023	6.350	78,324		
100130126		NETHERLANDS			N.D.			09/26/2023	6.200	34,775		
100130127		NETHERLANDS			N.D.			09/26/2023	6.200	34,775		
100130128		NETHERLANDS			N.D.			09/26/2023	6.250	130,012		
100130129		NETHERLANDS			N.D.			09/26/2023	6.250	2,114		
100130130		NETHERLANDS			N.D.			09/26/2023	5.400	44,394		
100130131		NETHERLANDS			N.D.			09/26/2023	5.400	2,960		
100130132		NETHERLANDS			N.D.			09/26/2023	6.700	50,736		
19344		CHESHIRE EAST (UA)			GBR			05/01/2020	2.900		1,800,562	342,618,384
19353		LONDON			GBR			06/28/2022	2.300		1,750,989	104,456,824
03959999. Mortgages in good standing - Residential mortgages-all other												
2380301		LOS ANGELES			CA			12/20/2019	7.973	6,323,764	3,581,551	447,075,208
7200363		LONG ISLAND CITY			NY			01/03/2020	8.550		1,698,181	825,000,000
7200391		Fuerteventura			ESP			08/06/2020	6.348		111,478	2,500,000,000
7200394		LOS ANGELES			CA			09/15/2020	7.579		153,921	461,000,000
7200425		WATERTOWN			MA			01/19/2021	9.744		66,289	114,000,000
7200430		SAN FRANCISCO			CA			04/01/2021	6.786		12,296	168,500,000
7200431		MIAMI			FL			03/23/2021	9.227		239,924	400,000,000
7200434		NEW YORK			NY			03/12/2021	9.382		1,995,443	650,000,000
7200445		LONG ISLAND CITY			NY			05/19/2021	5.159		495,153	459,100,000
7200450		LONDON			GBR			07/09/2021	4.800		5,985,309	113,700,000
7200452		LUXEMBOURG			LUX			06/28/2021	6.663		143,102	681,040,000

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 2

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

1		2		3		4	5	6	7	8	9
Loan Number		City	Location	State		Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
7200456	MIAMI	FL					06/21/2021	8.488		657,178	220,900,000
7200462	DUBLIN	IRL					07/12/2021	7.615		2,012,966	468,200,000
7200467	BRISTOL	GBR					09/16/2021	8.427		4,397,786	120,023,000
7200568	LONDON	GBR					07/19/2022	9.430		216,561	418,400,000
7200570	LUXEMBOURG	LUX					07/11/2022	4.089		800,261	36,455,000
7200578	KELSO	GBR					08/19/2022	8.427		18,526	47,500,000
7200589	MANCHESTER	GBR					03/03/2023	9.328		1,647,152	406,500,000
7200591	SOUTH SAN FRANCISCO	CA					11/18/2022	9.580		2,871,780	587,000,000
7200594	LONG ISLAND CITY	NY					11/08/2022	10.330		314,579	263,400,000
7200597	GAINESVILLE	VA					05/25/2023	9.428		2,189,900	1,104,000,000
7200599	LONG ISLAND CITY	NY					12/21/2022	8.678		290,996	463,600,000
7200599	MONROE TOWNSHIP	NJ					12/21/2022	8.678		79,362	463,600,000
7200607	LONG ISLAND CITY	NY					01/27/2023	9.625		342,780	361,000,000
7200629	BURBANK	CA					08/24/2023	9.330	145,149		1,175,000,000
7200629	LONG ISLAND CITY	NY					08/24/2023	9.330	435,447		1,175,000,000
05999999. Mortgages in good standing - Commercial mortgages-all other											
7200593	NEW YORK	NY					09/02/2022	10.830	580,586	27,721,421	14,666,918,000
7200594	NEW YORK	NY					11/08/2022	10.330		1,530,824	1,850,000,000
7200619	STATEN ISLAND	NY					05/05/2023	9.578		838,878	263,400,000
06999999. Mortgages in good standing - Mezzanine Loans											
08999999. Total Mortgages in good standing											
16999999. Total - Restructured Mortgages											
24999999. Total - Mortgages with overdue interest over 90 days											
32999999. Total - Mortgages in the process of foreclosure											
33999999 - Totals											
									6,904,360	33,737,907	17,421,483,208

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	City	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion						Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value							
1000021	SAN ANTONIO	TX			06/05/2006	06/30/2023	306,228							44,401				
7200321	SAN ANTONIO	TX			05/23/2019	07/05/2023	7,500,000							7,500,000	7,500,000			
7200324	New York	NY			06/26/2019	08/23/2023	8,000,000							8,000,000	8,000,000			
7200325	New York	NY			06/26/2019	08/17/2023	12,500,000							12,500,000	12,500,000			
7200410	SUNNYVALE	CA			12/08/2020	09/01/2023	9,991,187							10,000,000	10,000,000			
7200592	New York	NY			11/09/2022	08/23/2023	29,499,630							30,000,000	30,000,000			
0199999: Mortgages closed by repayment																		
10000159	FEEDLEY	CA			09/27/2016		67,797,045							68,044,401	68,044,401			
10000165	MOHERRY	IL			09/27/2016		537,466							623	623			
10000181	CORTESVILLE	PA			09/27/2016		291,110							811	811			
10000194	SYLMAR	CA			09/27/2016		308,617							978	978			
10000195	LORTON	VA			09/27/2016		1,912,500							2,284	2,284			
10000205	FORTUNA	CA			09/27/2016		1,279,053							1,457	1,457			
10000206	CHICAGO	IL			09/27/2016		861,462							850	850			
					09/27/2016		501,983							413	413			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100000211	RIALTO	CA		09/21/2016		932,865							945		945			
100000212	BIENA PARK	CA		09/27/2016		1,647,772							1,685		1,685			
100000304	UPLAND	CA		09/27/2016		1,346,071							1,320		1,320			
100000360	POTTSTOWN	PA		09/21/2016		481,232							1,105		1,105			
100000369	NEIGHBURH	NY		09/27/2016		687,519							510		510			
100000381	STERETT	AL		09/27/2016		278,529							7,970		7,970			
100000383	NEW CASTLE	DE		09/21/2016		263,017							1,096		1,096			
100000387	PHOENIX	AZ		09/27/2016		847,546							678		678			
100000393	ATLANTIC CITY	NJ		09/27/2016		611,857							(364)		(364)			
100000411	TULSA	OK		09/21/2016		455,477							2,298		2,298			
100000423	AUBURNDALE	FL		09/27/2016		172,906							1,257		1,257			
100000431	MONTEBELLO	CA		09/27/2016		1,045,310							1,687		1,687			
100000433	TUCSON	AZ		09/21/2016		202,056							688		688			
100000436	SLYVANIA	OH		09/27/2016		388,574							319		319			
100000444	CHICAGO	IL		09/27/2016		681,308							546		546			
100000454	HPK INS	SC		09/21/2016		142,169							396		396			
100000455	CHESAPEAKE	VA		09/27/2016		379,293							940		940			
100000456	ENTERPRISE	AL		09/27/2016		259,861							1,128		1,128			
100000461	BETHLEHEM	PA		09/27/2016		386,547							591		591			
100000472	FORT KENT	ME		09/27/2016		308,482							160		160			
100000476	INDIANAPOLIS	IN		09/27/2016		372,587							642		642			
100000479	FINLAY	OH		09/27/2016		239,037							995		995			
100000482	PEERIS	CA		09/27/2016		762,969							630		630			
100000502	CARSON	CA		09/27/2016		1,585,152							1,518		1,518			
100000511	WILMINGTON	DE		09/27/2016		292,090							349		349			
100000512	AXIS	AL		09/27/2016		158,964							336		336			
100000531	GERMANTOWN	MD		09/27/2016		1,060,285							5,826		5,826			
100000561	DEER PARK	NY		09/27/2016		978,092							3,018		3,018			
100000580	PORT ST. LUCIE	FL		09/27/2016		458,517							2,658		2,658			
100000587	LONGWOOD	FL		09/21/2016		708,644							695		695			
100000605	BELTSVILLE	MD		09/27/2016		887,208							983		983			
100000613	NEW HAVEN	CT		09/27/2016		439,511							848		848			
100000614	SUMNER	IA		09/21/2016		923,429							1,073		1,073			
100000615	BROOKLYN	NY		09/27/2016		2,009,272							2,520		2,520			
100000618	EVANSTON	IL		09/27/2016		947,015							485		485			
100000622	JACKSONVILLE	FL		09/21/2016		1,506,788							1,461		1,461			
100000626	CAMBY	IN		09/27/2016		450,195							686		686			
100000637	BOYNTON BEACH	FL		09/27/2016		771,964							1,239		1,239			
100010639	LAKE ARROWHEAD	CA		01/27/2017		615,761							2,600		2,600			
100010645	SUNRISE	FL		12/23/2016		248,943							1,002		1,002			
100010650	SEVENA PARK	MD		12/23/2016		1,273,244							4,624		4,624			
100010653	CHICO	CA		12/23/2016		810,550							3,411		3,411			
100010655	STEVENSVILLE	MD		12/23/2016		2,940,720							9,552		9,552			
100010657	LAKELAND HEIGHTS	OH		12/23/2016		926,294							2,119		2,119			
100010663	COPIES	NY		12/23/2016		538,565							314		314			
100010664	LAS VEGAS	NV		12/23/2016		291,919							469		469			
100010670	POVALUP	IA		12/23/2016		495,887							673		673			
100010681	ORANGE BEACH	AL		12/23/2016		1,333,639							1,789		1,789			
100010684	LAS VEGAS	NV		12/23/2016		504,822							691		691			
100010689	DERBY	CT		12/23/2016		212,379							113		113			

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100010711	LINWOOD	NJ		12/23/2016		5,163,210							15,432	15,432			
100010715	CARSON CITY	NV		12/23/2016		286,394							951	951			
100010740	NAPLES	FL		01/27/2017		733,667							1,309	1,309			
100010750	UPPER MERLBORO	MD		12/23/2016		382,355							568	568			
100010762	NORTH LAS VEGAS	NV		12/23/2016		959,183							1,349	1,349			
100010765	TITUSVILLE	FL		12/23/2016		153,095							1,150	1,150			
100010772	PHOENIX	AZ		12/23/2016		609,319							946	946			
100010780	FARMERSVILLE	CA		12/23/2016		120,645							536	536			
100010784	COLUMBIA	SC		12/23/2016		130,290							1,637	1,637			
100010789	MIAMI	FL		01/27/2017		392,646							1,190	1,190			
100010792	LEHIGH ACRE	FL		12/23/2016		760,383							1,114	1,114			
100010796	MIAMI	FL		12/23/2016		607,130							1,416	1,416			
100010806	HOMESTEAD	FL		12/23/2016		701,244							976	976			
100010811	HAGERSTOWN	MD		12/23/2016		463,495							660	660			
100010845	LYONS	IL		12/23/2016		466,979							650	650			
100010851	MEIRHIS	TN		12/23/2016		93,686							1,030	1,030			
100010856	MONTGOMERY	AL		12/23/2016		155,686							489	489			
100010865	VIRGINIA BEACH	VA		12/23/2016		1,645,027							1,522	1,522			
100010873	ONTARIO	CA		01/27/2017		899,854							558	558			
100010882	VINLAND	NJ		12/23/2016		286,780							1,196	1,196			
100010884	VENTURA	CA		12/23/2016		1,550,106							1,030	1,030			
100010889	HAYWARD	CA		12/23/2016		1,840,673							1,838	1,838			
100010892	WINSTON SALEM	NC		12/23/2016		196,717							332	332			
100010895	FLETCHER	NC		12/23/2016		1,723,020							1,825	1,825			
100010949	DAYTON	OH		12/23/2016		231,309							747	747			
100010950	JACKSONVILLE	FL		12/23/2016		145,525							622	622			
100010954	PENSACOLA	FL		12/23/2016		284,777							1,039	1,039			
100010955	MEIRHIS	TN		12/23/2016		47,195							351	351			
100010957	MIAMI	FL		12/23/2016		313,323							1,132	1,132			
100010958	MIAMI	FL		12/23/2016		310,094							1,152	1,152			
100010967	TONS RIV	NJ		12/23/2016		260,274							7,753	7,753			
100010970	LANSING	MI		12/23/2016		279,547							312	312			
100010972	BALTIMORE	MD		12/23/2016		300,807							616	616			
100010975	EASTLAKE	OH		12/23/2016		403,463							308	308			
100010976	GREYNA	FL		12/23/2016		369,412							510	510			
100010978	WICKLIFFE	OH		12/23/2016		384,039							537	537			
100010981	OSSEO	MI		12/23/2016		478,089							593	593			
100010986	LAUDERHILL	FL		01/27/2017		947,161							341	341			
100011001	TOBHAMMA	PA		12/23/2016		344,895							368	368			
100011005	SAINT CLOUD	FL		12/23/2016		630,918							655	655			
100011006	LINCOLN PARK	MI		12/23/2016		315,266							1,265	1,265			
100011010	BERWIN	IL		12/23/2016		640,331							648	648			
100011011	WEST MILFELIN	PA		12/23/2016		98,499							830	830			
100011022	BALTIMORE	MD		12/23/2016		330,181							510	510			
100011026	LAS VEGAS	NV		12/23/2016		299,633							830	830			
100011037	CLEVELAND	OH		12/23/2016		144,253							446	446			
100011046	KAHULUI	HI		12/23/2016		2,331,707							1,636	1,636			
100011049	POUGHKEEPSIE	NY		01/27/2017		919,301							544	544			
100011051	CHESTERFIELD	VA		12/23/2016		465,338							1,386	1,386			
100011054	EL PASO	TX		01/27/2017		131,639							1,474	1,474			
100011147	FREDERICKSBURG	VA		12/23/2016		1,316,672							5,509	5,509			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10001190	MEMPHIS	TN		12/23/2016		140,660							1,122	1,122			
10001199	WESTHAMPTON BEACH	NY		01/27/2017		722,790							2,443	2,443			
100011202	MINNEAPOLIS	MIN		12/23/2016		677,755							2,752	2,752			
100011212	CHAMBERSBURG	PA		12/23/2016		281,313							1,151	1,151			
100011225	MOCKS CORNER	SC		12/23/2016		306,566							1,342	1,342			
100011224	RUSKIN	FL		12/23/2016		607,764							834	834			
100011280	MEMPHIS	TN		12/23/2016		221,276							158	158			
100011283	ST. CLAIRESVILLE	OH		12/23/2016		221,376							635	635			
100011289	ALBUQUERQUE	NM		12/23/2016		303,421							148	148			
100011290	LUDINGTON	MI		12/23/2016		223,287							100	100			
100011320	DEATSVILLE	AL		12/23/2016		151,619							1,406	1,406			
100011340	COLUMBUS	OH		01/27/2017		133,039							1,817	1,817			
100011384	BALTIMORE	MD		12/23/2016		199,678							604	604			
100011403	ALBUQUERQUE	NM		12/23/2016		229,111							537	537			
100011438	CHAMBERSBURG	PA		12/23/2016		330,008							487	487			
100011465	ESTERO	FL		12/23/2016		492,212							2,121	2,121			
100011515	STAFFORD	VA		03/08/2017		1,000,949							1,294	1,294			
100011516	CHESTERTOWN	MD		03/08/2017		1,563,715							1,482	1,482			
100011518	TEANECK	NJ		03/08/2017		1,356,196							971	971			
100011524	ELGIN	IL		03/08/2017		636,459							760	760			
100011527	NEW PORT RICHEY	FL		03/08/2017		559,964							1,629	1,629			
100011530	PROVIDENCE	RI		03/08/2017		620,493							605	605			
100011531	LAS VEGAS	NV		03/08/2017		479,289							1,143	1,143			
100011533	WISLEY CHAPEL	FL		03/08/2017		657,092							591	591			
100011536	BATON ROUGE	LA		03/08/2017		463,299							572	572			
100011537	HOPELAWN	NJ		03/08/2017		789,266							661	661			
100011539	BALTIMORE	MD		03/08/2017		494,437							840	840			
100011544	SARASOTA	FL		03/08/2017		248,064							689	689			
100011553	PHILADELPHIA	PA		03/08/2017		598,776							890	890			
100011555	DAYTONA BEACH	FL		03/08/2017		158,726							134	134			
100011557	ADDISON	IL		03/08/2017		704,104							1,333	1,333			
100011558	RIVERSIDE	CA		03/08/2017		894,360							1,047	1,047			
100011560	ALTA MONTE SPRINGS	FL		03/08/2017		1,128,349							1,063	1,063			
100011561	FELTON	DE		03/08/2017		446,654							553	553			
100011562	CHARLOTTE	NC		03/08/2017		462,955							624	624			
100011563	NORTH LITTLE ROCK	AR		03/08/2017		88,378							890	890			
100011565	BAY SHORE	NY		03/08/2017		1,215,053							1,155	1,155			
100011567	LAUDERHILL	FL		03/08/2017		268,149							505	505			
100011569	TAMPA	FL		03/08/2017		979,307							867	867			
100011570	MIAMI	FL		03/08/2017		595,337							541	541			
100011572	BALTIMORE	MD		03/08/2017		510,634							924	924			
100011593	WYOMANTSKILL	NY		03/08/2017		549,492							1,389	1,389			
100011587	MEMPHIS	TN		03/08/2017		208,373							471	471			
100011588	ANNAPOLIS	MD		03/08/2017		514,054							1,551	1,551			
100011590	ERWIN	TN		03/08/2017		200,547							472	472			
100011591	GERMANTOWN	MD		03/08/2017		892,431							1,734	1,734			
100011597	BEL AIR	MD		03/08/2017		590,983							1,197	1,197			
100011598	MORENO VALLEY	CA		03/08/2017		519,502							837	837			
100011599	SPRING HILL	FL		03/08/2017		264,508							230	230			
100011602	LUSBY	MD		03/08/2017		634,817							2,395	2,395			
100011608	LEWES	DE		03/08/2017		935,336							1,074	1,074			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011612	BELVIDUO	IL		03/08/2017		280,957							566	566			
100011613	ANSONIA	CT		03/08/2017		412,288							2,531	2,531			
100011614	TAMARAC	FL		03/08/2017		407,220							461	461			
100011616	HAMPTON	VA		03/08/2017		469,591							636	636			
100011622	PATERSON	NJ		03/08/2017		680,674							670	670			
100011626	FAIR LAWN	NJ		03/08/2017		1,144,502							2,307	2,307			
100011627	WESTON	FL		03/08/2017		432,053							2,083	2,083			
100011649	FAVETTEVILLE	AR		03/08/2017		461,289							483	483			
100011650	CANYON LAKE	CA		03/08/2017		1,349,706							2,937	2,937			
100011653	NORTH BERGEN	NJ		03/08/2017		1,318,147							1,143	1,143			
100011654	BELLEVILLE	NJ		03/08/2017		881,655							1,036	1,036			
100011657	ANNAPOLIS	MD		03/08/2017		806,570							974	974			
100011659	RIVERHEAD	NY		03/08/2017		1,097,739							1,953	1,953			
100011662	MIAMI/SBURG	OH		03/08/2017		566,784							1,109	1,109			
100011665	WESLEY CHAPEL	FL		03/08/2017		645,971							1,175	1,175			
100011666	WAVESBORO	PA		03/08/2017		857,544							854	854			
100011667	AMITYVILLE	NY		03/08/2017		1,076,518							2,228	2,228			
100011672	TULARE	CA		03/08/2017		321,365							1,096	1,096			
100011673	LITTLE FALLS	IN		03/08/2017		235,449							386	386			
100011680	KISSIMEE	FL		03/08/2017		472,211							2,183	2,183			
100011700	GLENDALE	AZ		03/08/2017		254,274							1,728	1,728			
100011701	AGORA HILLS	CA		03/08/2017		692,519							3,473	3,473			
100011702	LAKELAND	FL		03/08/2017		816,719							587	587			
100011726	MONTAUK	NY		03/08/2017		1,598,578							2,494	2,494			
100011727	GLENDALE	AZ		03/08/2017		482,799							625	625			
100011729	FALLS CHURCH	VA		03/08/2017		302,457							743	743			
100011736	EXCELSIOR SPRINGS	MO		03/08/2017		233,792							587	587			
100011747	KUNA	ID		03/08/2017		191,905							814	814			
100011753	BLOOMINGTON	CA		03/08/2017		754,532							709	709			
100011765	PHILADELPHIA	PA		03/08/2017		179,849							412	412			
100011774	BETHLEHEM	PA		03/08/2017		333,598							1,832	1,832			
100011777	SAUGUS	MA		03/08/2017		1,279,770							3,628	3,628			
100011783	PLAINFIELD	IL		03/08/2017		503,942							627	627			
100011786	FORT WASHINGTON	MO		03/08/2017		922,551							1,921	1,921			
100011795	LOGAN	OH		03/08/2017		169,359							434	434			
100011798	BALTIMORE	MD		03/08/2017		579,128							560	560			
100011804	CENTRAL ISLIP	NY		03/08/2017		678,144							882	882			
100011810	VIRGINIA BEACH	VA		03/08/2017		386,990							3,614	3,614			
100011813	MAPERVILLE	IL		03/08/2017		1,015,153							1,136	1,136			
100011825	SWANTON	OH		03/08/2017		218,791							1,363	1,363			
100011837	CHICAGO	IL		03/08/2017		462,886							801	801			
100011840	FORT LAUDERDALE	FL		03/08/2017		327,905							897	897			
100011849	ROBERT PARK	CA		03/08/2017		1,263,646							2,865	2,865			
100011851	LOXAHATCHEE	FL		03/08/2017		1,314,955							3,014	3,014			
100011852	AMELIA	OH		03/08/2017		438,018							502	502			
100011858	CHANTILLY	VA		03/08/2017		1,843,752							2,184	2,184			
100011867	WESTON	FL		03/08/2017		662,514							213	213			
100011870	MARERO	LA		03/08/2017		229,893							615	615			
100011876	LAURENBERG	PA		03/08/2017		1,127,723							1,576	1,576			
100011882	CHARLOTTE	NC		03/08/2017		236,121							1,305	1,305			
100011885	WASHVILLE	MI		03/08/2017		258,308							1,173	1,173			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
	100011888	LOS ANGELES	CA	03/08/2017		1,085,237							1,704			
	100011904	ALBUQUERQUE	NM	03/08/2017		387,870							387			
	100011906	PLANT CITY	FL	03/08/2017		535,303							680			
	100011914	JACKSONVILLE	FL	03/08/2017		354,650							502			
	100011929	TORRANCE	CA	03/08/2017		1,482,239							1,615			
	100011932	MOUNT AIRY	NC	03/08/2017		193,174							817			
	100011935	SIMI VALLEY	CA	03/08/2017		1,087,900							2,986			
	100011938	DAMASCUS	MD	03/08/2017		371,410							1,912			
	100011941	DELTONA	FL	03/08/2017		300,842							528			
	100011944	MIAMI	FL	03/08/2017		507,617							492			
	100011974	SANTA ROSA	CA	03/08/2017		1,085,798							1,491			
	100011980	BOYNTON BEACH	FL	03/08/2017		480,160							400			
	100011983	KERSHAW	SC	03/08/2017		121,803							736			
	100011986	RAISER	NC	03/08/2017		150,844							442			
	100011992	KANSAS CITY	MO	03/08/2017		212,988							1,152			
	100011998	BELMONT	OH	03/08/2017		342,311							652			
	100012015	SAN JUAN CAPISTRANO	CA	03/08/2017		2,001,016							6,518			
	100012031	NORTHBOROUGH	MA	03/08/2017		842,433							4,145			
	100012034	PERRIS	CA	03/08/2017		430,817							906			
	100012040	WEST NEW YORK	NJ	03/08/2017		1,126,273							1,485			
	100012046	NORTH MIAMI	FL	03/08/2017		377,578							589			
	100012052	TERREBONE	OR	03/08/2017		349,986							828			
	100012055	VIOLA	IL	03/08/2017		68,400							800			
	100012058	SANT CLAIR	MO	03/08/2017		77,360							469			
	100012064	BROOKLYN	NY	03/08/2017		1,483,709							4,428			
	100012070	HOUSTON	TX	03/08/2017		95,065							776			
	100012073	HOUSTON	TX	03/08/2017		157,362							496			
	100012088	SPRINGFIELD GARDENS	NY	03/08/2017		596,628							1,406			
	100012096	RICHMOND	VA	03/08/2017		133,437							419			
	100012099	STATEN ISLAND	NY	03/08/2017		1,517,183							3,346			
	100012105	DENVER	CO	03/08/2017		295,630							2,916			
	100012108	BATTLE CREEK	MI	03/08/2017		88,128							683			
	100012114	NAMPA	ID	03/08/2017		146,491							148			
	100012117	PHILADELPHIA	PA	03/08/2017		158,413							165			
	100012120	ORLANDO	FL	03/08/2017		982,976							1,100			
	100012123	WOODBURE	NY	03/08/2017		798,199							1,984			
	100012126	SPRING HILL	FL	03/08/2017		250,260							719			
	100012129	PALM BAY	FL	03/08/2017		227,620							501			
	100012132	WILMINGTON	DE	03/08/2017		57,102							1,249			
	100012135	SAN PEDRO	CA	03/08/2017		435,731							704			
	100012144	GOODLETTSVILLE	TN	03/08/2017		317,054							705			
	100012150	EAST BOSTON	MA	03/08/2017		973,565							1,241			
	100012156	MIAMI BEACH	FL	03/08/2017		1,430,999							2,810			
	100012163	SAN JOSE	CA	03/08/2017		793,184							2,484			
	100012165	EVERSON	WA	03/08/2017		244,196							830			
	100012171	OCEANSIDE	NY	03/08/2017		388,310							368			
	100012177	FAIRFAX	VA	03/08/2017		421,142							2,616			
	100012189	ORLANDO	FL	03/08/2017		395,343							884			
	100012207	GOSHEN	IN	03/08/2017		340,366							3,931			
	100012210	PHILADELPHIA	PA	03/08/2017		52,009							679			
	100012217	SCOTT'S VALLEY	CA	03/08/2017		87,006							1,749			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012218	WILMINGTON	DE		04/28/2017		714,761							713				
100012220	HAINES CITY	FL		04/28/2017		344,156							499				
100012225	BRISTOW	VA		04/28/2017		961,287							3,292				
100012226	CORAL SPRINGS	FL		04/28/2017		1,095,404							4,658				
100012229	ABINGDON	MD		04/28/2017		430,893							939				
100012232	FORDS	NJ		04/28/2017		711,273							1,737				
100012238	KISS IMMEE	FL		04/28/2017		686,402							1,079				
100012240	HAMILTON	OH		04/28/2017		258,010							220				
100012242	MIAMI	FL		04/28/2017		545,765							584				
100012244	GREENWOOD	SC		04/28/2017		497,082							1,129				
100012245	NEPHI	UT		04/28/2017		364,872							388				
100012246	TAMPA	FL		04/28/2017		502,678							720				
100012251	PHILADELPHIA	PA		04/28/2017		479,493							1,488				
100012252	DUNELLON	FL		04/28/2017		99,431							675				
100012254	ROSELLE	NJ		04/28/2017		592,519							1,490				
100012255	FITCHBURG	MA		04/28/2017		313,271							1,542				
100012256	ALLENTOIN	PA		04/28/2017		290,881							112				
100012257	LOUISVILLE	KY		04/28/2017		519,847							584				
100012260	PHILADELPHIA	PA		04/28/2017		569,669							543				
100012262	BALTIMORE	MD		04/28/2017		228,406							568				
100012263	EASTON	MD		04/28/2017		474,936							468				
100012264	ST LUELLE	OK		04/28/2017		157,920							370				
100012266	CASO	ME		04/28/2017		405,077							637				
100012267	PORT SAINT LUCIE	FL		04/28/2017		639,393							633				
100012269	WEST PARK	FL		04/28/2017		502,754							701				
100012270	LAKELAND	FL		04/28/2017		428,834							409				
100012271	PLANTATION	FL		04/28/2017		803,241							806				
100012274	WINTER HAVEN	FL		04/28/2017		276,336							224				
100012280	RIO RANCHO	NM		04/28/2017		230,465							342				
100012281	VERO BEACH	FL		04/28/2017		341,326							389				
100012282	WATERBURY	CT		04/28/2017		490,491							1,494				
100012287	BELCHERTOWN	MA		04/28/2017		301,530							3,010				
100012288	WINSTON-SALEM	NC		04/28/2017		197,271							823				
100012291	YUBA CITY	CA		04/28/2017		629,995							782				
100012294	LOVES PARK	IL		04/28/2017		235,296							650				
100012295	WINDSOR	PA		04/28/2017		681,889							2,243				
100012296	CHICAGO	IL		04/28/2017		456,248							2,556				
100012297	HAMMOND	IN		04/28/2017		180,879							532				
100012299	VIESLACO	TX		04/28/2017		349,883							865				
100012301	BRISTOW	VA		04/28/2017		1,014,456							3,781				
100012305	CHICAGO	IL		04/28/2017		980,285							1,744				
100012345	SKOKIE	IL		04/28/2017		2,830,340							4,528				
100012302	BROOKLYN	NY		04/28/2017		2,777,229							4,181				
100012305	ALTAMONTE SPRINGS	FL		04/28/2017		261,103							1,144				
100012306	LAKE WORTH	FL		04/28/2017		414,192							2,096				
100012307	SAN DIEGO	CA		04/28/2017		597,946							1,443				
100012312	LINWOOD	IL		04/28/2017		86,752							383				
100012320	SELMER	TN		04/28/2017		116,646							223				
100012321	LOUISVILLE	KY		04/28/2017		210,110							378				
100012324	BROOKLYN	NY		04/28/2017		430,303							724				
100012327	HOUSTON	TX		04/28/2017		198,936							965				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012528	WARREN	MI		04/28/2017		150,570							757		757		
100012533	NEWARK	NJ		04/28/2017		189,310							1,346		1,346		
100012537	MIAMI	FL		04/28/2017		337,241							547		547		
100012540	DUNELLON	FL		04/28/2017		216,610							3,717		3,717		
100012544	BOLIVAR	TN		04/28/2017		75,028							338		338		
100012553	FERNANDINA BEACH	FL		04/28/2017		496,626							803		803		
100012556	LOS BANOS	CA		04/28/2017		218,938							383		383		
100012557	LINCOLNWOOD	IL		04/28/2017		145,551							1,909		1,909		
100012558	MIAMI	FL		04/28/2017		122,988							656		656		
100012560	NORTH LAUDERDALE	FL		04/28/2017		115,934							450		450		
100012561	SAN JOSE	CA		04/28/2017		317,927							338		338		
100012601	SPRING HILL	FL		05/25/2017		716,644							504		504		
100012602	LAS VEGAS	NV		05/25/2017		381,961							6,225		6,225		
100012603	HENDERSON	NV		05/25/2017		845,776							824		824		
100012608	MASTIC	NY		05/25/2017		1,039,191							1,152		1,152		
100012611	UPPER MERIDBORO	MD		05/25/2017		851,468							964		964		
100012613	EVERETT	WA		05/25/2017		861,951							752		752		
100012615	SHIRLEY	NY		05/25/2017		1,006,979							1,142		1,142		
100012623	PEMBROKE PINES	FL		05/25/2017		716,191							1,597		1,597		
100012625	CLEARWATER	FL		05/25/2017		812,231							940		940		
100012626	JUPITER	FL		05/25/2017		700,542							584		584		
100012628	WINTER PARK	FL		05/25/2017		756,785							794		794		
100012629	FONTANA	CA		05/25/2017		969,389							1,328		1,328		
100012631	HAIALEAH	FL		05/25/2017		270,128							287		287		
100012639	BAKERSFIELD	CA		05/25/2017		491,748							411		411		
100012642	LONGWOOD	FL		05/25/2017		764,712							872		872		
100012643	FRESNO	CA		05/25/2017		297,101							353		353		
100012645	SAN JOSE	CA		05/25/2017		1,129,576							1,104		1,104		
100012647	CHICAGO	IL		05/25/2017		475,216							884		884		
100012649	MIAMI	FL		05/25/2017		605,326							555		555		
100012654	BRIDGEPORT	CT		05/25/2017		530,077							1,420		1,420		
100012655	TAVARES	FL		05/25/2017		548,786							454		454		
100012657	WEST PALM BEACH	FL		05/25/2017		411,744							400		400		
100012658	LOMPOC	CA		05/25/2017		1,081,006							1,022		1,022		
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		684,645							628		628		
100012662	SILVER SPRING	MD		05/25/2017		706,181							910		910		
100012663	DISTRICT HEIGHTS	MD		05/25/2017		371,230							473		473		
100012664	JACKSONVILLE	FL		05/25/2017		403,894							409		409		
100012665	LAS VEGAS	NV		05/25/2017		652,505							635		635		
100012666	PUNTA GORDA	FL		05/25/2017		528,596							526		526		
100012667	GARDEN CITY	MI		05/25/2017		393,635							380		380		
100012668	WINTER GARDEN	FL		05/25/2017		240,866							688		688		
100012670	MORENO VALLEY	CA		05/25/2017		1,001,955							836		836		
100012673	SKOKIE	IL		05/25/2017		882,121							710		710		
100012675	TUCSON	AZ		05/25/2017		313,531							480		480		
100012676	ORLANDO	FL		05/25/2017		291,376							552		552		
100012678	LA JUNITA	CA		05/25/2017		1,068,986							1,105		1,105		
100012680	RENO	NV		05/25/2017		741,136							704		704		
100012686	LAS VEGAS	NV		05/25/2017		1,007,185							1,140		1,140		
100012688	OSOLA	FL		05/25/2017		428,414							486		486		
100012689	CAPE CORAL	FL		05/25/2017		387,354							556		556		

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	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012690	LANING	MI		05/25/2017		284,337							349	349			
100012692	MARICOPA	AZ		05/25/2017		606,919							587	587			
100012697	LOS BANOS	CA		05/25/2017		680,119							638	638			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		541,193							5,404	5,404			
100012701	HENDERSON	NV		05/25/2017		411,249							375	375			
100012705	OCEAN CITY	MD		05/25/2017		866,247							1,007	1,007			
100012707	NORTH LAS VEGAS	NV		05/25/2017		429,469							847	847			
100012709	BIG BEAR CITY	CA		05/25/2017		958,286							939	939			
100012710	SONORA	CA		05/25/2017		770,801							722	722			
100012712	MODESTO	CA		05/25/2017		493,088							466	466			
100012715	WEST PALM BEACH	FL		05/25/2017		587,641							3,080	3,080			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		900,447							867	867			
100012723	PEORIA	AZ		05/25/2017		655,438							661	661			
100012724	PALOS HILLS	IL		05/25/2017		991,120							1,022	1,022			
100012725	ORLANDO	FL		05/25/2017		486,002							635	635			
100012726	SAN BERNARDINO	CA		05/25/2017		1,027,143							971	971			
100012732	BAKERSFIELD	CA		05/25/2017		625,776							813	813			
100012735	APPOKA	FL		05/25/2017		318,347							701	701			
100012737	SPRING HILL	FL		05/25/2017		452,666							1,124	1,124			
100012739	FRESNO	CA		05/25/2017		605,936							584	584			
100012740	PITTSBURG	CA		05/25/2017		881,752							837	837			
100012741	BAKERSFIELD	CA		05/25/2017		629,667							683	683			
100012746	LAS VEGAS	NV		05/25/2017		637,517							604	604			
100012752	MELROSE PARK	IL		05/25/2017		292,313							409	409			
100012756	FRESNO	CA		05/25/2017		605,843							600	600			
100012759	YUMA	AZ		05/25/2017		255,744							369	369			
100012760	GURNEE	IL		05/25/2017		452,336							432	432			
100012762	BAKERSFIELD	CA		05/25/2017		665,340							604	604			
100012764	REINOLDSBURG	OH		05/25/2017		469,368							715	715			
100012765	NORTH BEACH	MD		05/25/2017		762,094							947	947			
100012766	MODESTO	CA		05/25/2017		695,011							2,089	2,089			
100012769	FRESNO	CA		05/25/2017		311,656							223	223			
100012771	LAS VEGAS	NV		05/25/2017		354,017							489	489			
100012783	COMPTON	CA		05/25/2017		873,657							567	567			
100012784	TAMPA	FL		05/25/2017		540,003							492	492			
100012801	CITRUS HEIGHTS	CA		05/25/2017		695,241							608	608			
100012807	FRUITLAND PARK	FL		05/25/2017		843,252							1,047	1,047			
100012815	LOS ANGELES	CA		05/25/2017		835,833							903	903			
100012817	LOS ANGELES	CA		05/25/2017		925,530							1,024	1,024			
100012823	LANCASTER	CA		05/25/2017		274,507							1,080	1,080			
100012832	PERRIS	CA		05/25/2017		433,834							843	843			
100012834	MIAMI	FL		05/25/2017		710,288							879	879			
100012835	CHICAGO	IL		05/25/2017		1,057,349							1,255	1,255			
100012836	GARNEVILLE	NY		05/25/2017		879,149							991	991			
100012845	FOULERVILLE	MI		05/25/2017		357,003							457	457			
100012847	SUMMIT TOWNSHIP	MI		05/25/2017		244,946							338	338			
100012852	HENDERSON	NV		05/25/2017		813,402							937	937			
100012862	FILLMORE	CA		05/25/2017		860,969							952	952			
100012864	LAS VEGAS	NV		05/25/2017		543,216							565	565			
100012865	FT WALTON BEACH	FL		05/25/2017		576,952							594	594			
100012868	LINWOOD	CA		05/25/2017		633,146							548	548			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012869	SAINT PETERSBURG	FL		05/25/2017		209,792							269		269		
100012873	LEHIGH ACRES	FL		05/25/2017		161,107							225		225		
100012875	PUNTA GORDA	FL		05/25/2017		535,224							453		453		
100012879	SUNRISE	FL		05/25/2017		235,645							211		211		
100012885	LAS VEGAS	NV		05/25/2017		997,583							1,048		1,048		
100012886	RIVERSIDE	CA		05/25/2017		509,943							372		372		
100012887	LAS VEGAS	NV		05/25/2017		637,094							476		476		
100012888	FORT MYERS	FL		05/25/2017		699,468							697		697		
100012899	ROYAL PALM BEACH	FL		05/25/2017		596,180							707		707		
100012909	MESQUITE	TX		05/25/2017		189,430							274		274		
100012911	MATECA	CA		05/25/2017		494,327							410		410		
100012912	VICTORVILLE	CA		05/25/2017		359,571							345		345		
100012914	JACKSONVILLE	FL		05/25/2017		727,328							898		898		
100012915	NAPLES	FL		05/25/2017		740,263							733		733		
100012918	POINCIPE BEACH	FL		05/25/2017		684,245							1,634		1,634		
100012920	LAND OF LAKES	FL		05/25/2017		1,176,149							1,274		1,274		
100012935	ORLANDO	FL		05/25/2017		522,616							876		876		
100012938	MORENO VALLEY	CA		05/25/2017		1,035,682							1,073		1,073		
100012942	PORT ORANGE	FL		05/25/2017		185,871							293		293		
100012943	PALM COAST	FL		05/25/2017		594,916							1,280		1,280		
100012946	LAKE WORTH	FL		05/25/2017		562,872							484		484		
100012948	LAUDERHILL	FL		05/25/2017		333,037							595		595		
100012950	MORENO VALLEY	CA		05/25/2017		788,976							803		803		
100012951	CLERMONT	FL		05/25/2017		937,472							1,158		1,158		
100012956	KAILUA-HONA	HI		05/25/2017		1,096,970							987		987		
100012960	LAJOLTA	CA		05/25/2017		522,279							553		553		
100012965	BOJIE	MD		05/25/2017		1,003,195							1,116		1,116		
100012971	MIAMI	FL		05/25/2017		294,215							273		273		
100012972	LAS VEGAS	NV		05/25/2017		505,788							526		526		
100012973	MORENO VALLEY	CA		05/25/2017		897,932							1,453		1,453		
100012974	PERRIS	CA		05/25/2017		814,391							578		578		
100012977	DORCHESTER	MA		05/25/2017		782,105							1,769		1,769		
100012978	FONTANA	CA		05/25/2017		581,073							419		419		
100012981	QUEEN CREEK	AZ		05/25/2017		908,636							984		984		
100012982	ORLANDO	FL		05/25/2017		557,910							577		577		
100012988	HOLLYWOOD	FL		05/25/2017		408,000							413		413		
100012997	WINTER SPRINGS	FL		05/25/2017		605,565							607		607		
100013001	FREDDING	CA		05/25/2017		476,017							535		535		
100013003	LAS VEGAS	NV		05/25/2017		459,030							428		428		
100013005	MATTESON	IL		05/25/2017		354,145							836		836		
100013012	MIAMI	FL		05/25/2017		343,040							353		353		
100013017	FORT WASHINGTON	MO		05/25/2017		786,400							749		749		
100013024	VOLO	IL		05/25/2017		823,908							827		827		
100013027	PHELAN	CA		05/25/2017		699,218							664		664		
100013030	HANOVER PARK	IL		05/25/2017		273,976							353		353		
100013036	BAKERSFIELD	CA		05/25/2017		276,583							364		364		
100013041	COMPTON	CA		05/25/2017		902,462							688		688		
100013042	HOLLYWOOD	FL		05/25/2017		901,036							822		822		
100013043	MARGATE	FL		05/25/2017		282,985							273		273		
100013055	LAS VEGAS	NV		05/25/2017		494,187							467		467		
100013056	LAND OF LAKES	FL		05/25/2017		1,537,673							1,443		1,443		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18			
	2	3	State					8	9	10	11						12	13	
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than- Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100013070	OVIEDO		FL		05/25/2017		1,062,057							1,161	1,161				
100013085	SAN DIEGO		CA		05/25/2017		853,288							904	904				
100013088	SACRAMENTO		CA		05/25/2017		489,203							1,342	1,342				
100013094	LANCASTER AREA		CA		05/25/2017		274,791							185	185				
100013103	SACRAMENTO		CA		05/25/2017		620,769							388	388				
100013109	ALLENTOIN		PA		05/25/2017		252,986							223	223				
100013127	MORENO VALLEY		CA		05/25/2017		435,038							2,680	2,680				
100013135	FREDERICK		MD		05/25/2017		427,356							465	465				
100013136	GERMANTOWN		MD		05/25/2017		676,590							719	719				
100013138	SEMINOLE		FL		05/25/2017		340,597							397	397				
100013139	BRENTWOOD		NY		05/25/2017		961,063							2,823	2,823				
100013140	TAMPA		FL		05/25/2017		649,431							945	945				
100013144	OVERTON		NV		05/25/2017		430,327							423	423				
100013145	FRESNO		CA		05/25/2017		667,166							641	641				
100013146	LAS VEGAS		NV		05/25/2017		988,760							1,250	1,250				
100013147	MIRAMAR		FL		05/25/2017		613,672							517	517				
100013151	GREENBELT		MD		05/25/2017		761,223							810	810				
100013158	FRESNO		CA		05/25/2017		505,361							533	533				
100013161	STAR		ID		05/25/2017		1,160,711							1,051	1,051				
100013165	GLENDALE		AZ		05/25/2017		887,733							882	882				
100013176	BUSHWOOD		MD		05/25/2017		519,435							651	651				
100013182	OAKLAND PARK		FL		05/25/2017		186,413							975	975				
100013183	RIVERHEAD		NY		05/25/2017		306,275							782	782				
100013193	LAS VEGAS		NV		05/25/2017		406,659							416	416				
100013198	LAS VEGAS		NV		05/25/2017		521,146							500	500				
100013199	NORTH BERGEN		NJ		05/25/2017		917,172							1,154	1,154				
100013201	MIAMI		FL		05/25/2017		509,711							496	496				
100013205	LAS VEGAS		NV		05/25/2017		451,179							787	787				
100013210	TAMARAC		FL		05/25/2017		458,619							458	458				
100013211	CRESTVIEW		FL		05/25/2017		301,277							1,167	1,167				
100013212	MIAMI		FL		05/25/2017		507,240							510	510				
100013216	BAKERSFIELD		CA		05/25/2017		588,401							798	798				
100013219	RIO RICO		AZ		05/25/2017		480,091							603	603				
100013220	DUNBAR		CA		05/25/2017		511,936							490	490				
100013222	GRIDLEY		CA		05/25/2017		637,869							678	678				
100013228	CLEVELAND		OH		05/25/2017		178,744							537	537				
100013236	LOS ANGELES		CA		05/25/2017		1,570,657							1,455	1,455				
100013237	EL CENTRO		CA		05/25/2017		474,125							555	555				
100013240	SAN BERNARDINO		CA		05/25/2017		846,604							1,027	1,027				
100013241	LEWISTON		MA		05/25/2017		280,725							616	616				
100013242	TOLLESON		AZ		05/25/2017		630,630							728	728				
100013250	POUGHKEEPSIE		NY		05/25/2017		688,948							886	886				
100013251	QUINCY		VA		05/25/2017		308,180							607	607				
100013254	STOCKTON		CA		05/25/2017		988,086							1,116	1,116				
100013260	WONSOCKET		RI		05/25/2017		574,662							570	570				
100013264	PEPPERELL		MA		05/25/2017		333,772							924	924				
100013272	LINWOOD		CA		05/25/2017		532,862							613	613				
100013274	SOLEDAD		CA		05/25/2017		1,068,023							875	875				
100013278	MIRAMAR		FL		05/25/2017		664,772							703	703				
100013279	OAKHURST		CA		05/25/2017		690,100							1,635	1,635				
100013280	LAS VEGAS		NV		05/25/2017		1,059,857							1,010	1,010				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013281	FRESNO	CA		05/25/2017		926,490							911		911		
100013282	MIRAMAR	FL		05/25/2017		1,147,157							1,133		1,133		
100013294	CHICAGO	IL		05/25/2017		648,581							626		626		
100013297	GREEN VALLEY	AZ		05/25/2017		869,242							1,043		1,043		
100013302	ORLANDO	FL		05/25/2017		579,371							711		711		
100013303	HENDERSON	NV		05/25/2017		633,882							621		621		
100013305	OKLAHOMA	OK		05/25/2017		723,136							726		726		
100013308	SAINT CLOUD	FL		05/25/2017		885,474							919		919		
100013312	FREDERICKSBURG	VA		05/25/2017		1,265,686							1,266		1,266		
100013314	MESA	AZ		05/25/2017		485,975							471		471		
100013317	DELAND	FL		05/25/2017		388,374							343		343		
100013326	MILFORD	PA		05/25/2017		573,539							1,024		1,024		
100013327	MIAMI	FL		05/25/2017		429,362							763		763		
100013329	LAS VEGAS	NV		05/25/2017		264,373							233		233		
100013331	CLEARWATER	FL		05/25/2017		173,028							193		193		
100013333	SAINT CLOUD	FL		05/25/2017		853,606							731		731		
100013334	LAUDERDALE LAKES	FL		05/25/2017		412,233							548		548		
100013335	GRIDLEY	CA		05/25/2017		618,529							581		581		
100013344	SUPRISE	AZ		05/25/2017		1,071,124							1,214		1,214		
100013346	LANCASTER	CA		05/25/2017		707,730							747		747		
100013349	WAUKESHA	IL		05/25/2017		309,063							350		350		
100013350	COVING	FL		05/25/2017		1,253,055							1,342		1,342		
100013355	LAS VEGAS	NV		05/25/2017		790,464							858		858		
100013356	UNION	NJ		05/25/2017		299,074							9,458		9,458		
100013357	LEHIGH ACRES	FL		05/25/2017		394,688							582		582		
100013359	LARGO	FL		05/25/2017		375,093							344		344		
100013360	BAKERFIELD	CA		05/25/2017		351,166							313		313		
100013362	BRENTWOOD	NY		05/25/2017		829,702							927		927		
100013365	ORLANDO	FL		05/25/2017		453,688							373		373		
100013366	LAS VEGAS	NV		05/25/2017		511,233							2,476		2,476		
100013370	ROUND LAKE	IL		05/25/2017		447,500							628		628		
100013372	FRESNO	CA		05/25/2017		401,805							2,090		2,090		
100013374	HICKENBACH	NJ		05/25/2017		900,806							1,632		1,632		
100013375	RAVONA	CA		05/25/2017		1,007,631							964		964		
100013376	FREDPORT	NY		05/25/2017		1,005,113							1,035		1,035		
100013384	LAS VEGAS	NV		05/25/2017		927,717							889		889		
100013386	ORANGE PARK	FL		05/25/2017		510,264							473		473		
100013395	CARE CORAL	FL		05/25/2017		619,781							679		679		
100013402	BANNING	CA		05/25/2017		662,202							1,050		1,050		
100013406	WEST SACRAMENTO	CA		05/25/2017		747,458							665		665		
100013407	HOLLYWOOD	FL		05/25/2017		908,774							815		815		
100013411	LAKELAND	FL		05/25/2017		1,339,720							1,145		1,145		
100013412	FONTANA	CA		05/25/2017		526,571							515		515		
100013413	STOCKTON	CA		05/25/2017		966,927							663		663		
100013419	BRIDGEPORT	CT		05/25/2017		844,514							793		793		
100013422	TAMARAC	FL		05/25/2017		670,881							646		646		
100013428	MIT DORA	FL		05/25/2017		826,049							839		839		
100013429	NORTH PORT	FL		05/25/2017		655,789							604		604		
100013437	PASADENA	MD		05/25/2017		916,593							1,680		1,680		
100013445	MIAMI	FL		05/25/2017		1,007,518							5,896		5,896		
100013446	ROYAL PALM BEACH	FL		05/25/2017		923,873							1,388		1,388		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013449	TRIANGLE	VA		05/25/2017		472,557							821				
100013452	OCALA	FL		05/25/2017		344,945							641				
100013455	FREDERICKSBURG	VA		05/25/2017		687,955							716				
100013461	MIAMI GARDENS	FL		05/25/2017		542,038							682				
100013462	FRONT ROYAL	VA		05/25/2017		539,922							758				
100013464	TEMBLE HILLS	MD		05/25/2017		481,343							584				
100013467	UN	NJ		05/25/2017		1,110,666							1,123				
100013471	BROOKLYN PARK	MINN		05/25/2017		636,336							548				
100013475	LAKE ELSINORE	CA		05/25/2017		1,025,280							966				
100013476	BAKERSFIELD	CA		05/25/2017		315,983							323				
100013477	FRESNO	CA		05/25/2017		828,376							875				
100013483	PARTHUSH	FL		05/25/2017		316,361							323				
100013488	ADELANTO	CA		05/25/2017		419,854							1,399				
100013494	LAS VEGAS	NV		05/25/2017		361,354							346				
100013495	SANTA MARIA	CA		05/25/2017		778,156							1,000				
100013498	CERES	CA		05/25/2017		677,242							729				
100013500	LA QUINTA	CA		05/25/2017		674,094							663				
100013503	FORT LAUDERDALE	FL		05/25/2017		728,450							704				
100013505	LAS VEGAS	NV		05/25/2017		984,517							940				
100013506	LAS VEGAS	NV		05/25/2017		659,206							631				
100013507	FRESNO	CA		05/25/2017		429,402							415				
100013509	LAS VEGAS	NV		05/25/2017		817,286							931				
100013515	HYANNIS	MA		05/25/2017		798,524							1,529				
100013520	LORTON	VA		05/25/2017		760,950							1,230				
100013521	PRINCETON	MINN		05/25/2017		445,983							466				
100013526	LAKE IN THE HILLS	IL		05/25/2017		470,020							751				
100013529	SANDY	OR		05/25/2017		662,380							885				
100013545	STOCKTON	CA		05/25/2017		489,126							433				
100013547	TUSCON	AZ		05/25/2017		241,744							426				
100013550	SAINT LOUIS	MO		05/25/2017		305,548							627				
100013564	COLTON	CA		05/25/2017		714,816							918				
100013573	YUBA CITY	CA		05/25/2017		373,196							478				
100013588	SAN DIEGO	CA		05/25/2017		1,022,477							1,037				
100013596	EUGENE	OR		05/25/2017		489,486							964				
100013601	POIMONA	CA		05/25/2017		565,702							554				
100013608	KISSIMEE	FL		05/25/2017		312,661							329				
100013614	ROBERT PARK	CA		05/25/2017		450,994							579				
100013620	PARMA	OH		05/25/2017		284,614							486				
100013621	SAINT AUGUSTINE	FL		05/25/2017		634,633							792				
100013622	YUBA CITY	CA		05/25/2017		479,547							718				
100013628	WASHINGTON	DC		05/25/2017		890,429							1,155				
100013632	REDMOND	OR		05/25/2017		1,009,861							1,005				
100013635	BRENTWOOD	MO		05/25/2017		772,992							909				
100013637	APPLE VALLEY	CA		05/25/2017		543,132							809				
100013639	ORLANDO	FL		05/25/2017		644,436							1,036				
100013644	DAPHNE	AL		05/25/2017		821,165							943				
100013649	BERKELEY	IL		05/25/2017		455,514							592				
100013650	CHICAGO	IL		05/25/2017		372,968							416				
100013652	BRANDYWINE	MO		05/25/2017		845,573							1,642				
100013653	FRESNO	CA		05/25/2017		502,874							664				
100013655	FT WAYNE	IN		05/25/2017		628,331							773				

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013658	FREDERICKSBURG		VA		05/25/2017		622,417							849		849		
100013670	ROSELVILLE		IL		05/25/2017		433,910							512		512		
100013672	SOUTH AMOY		NJ		05/25/2017		735,971							1,092		1,092		
100013676	HOKSETT		IN		05/25/2017		576,800							612		612		
100013677	APOLLO BEACH		FL		05/25/2017		562,760							1,148		1,148		
100013689	COUNCIL BLUFFS		IA		05/25/2017		857,982							1,403		1,403		
100013690	NORTH PORT		FL		05/25/2017		525,312							725		725		
100013691	FREDERICK		MD		05/25/2017		726,610							858		858		
100013694	PEORIA		AZ		05/25/2017		464,937							733		733		
100013697	SACRAMENTO		CA		05/25/2017		673,492							863		863		
100013700	FORT MYERS		FL		05/25/2017		383,276							359		359		
100013701	ESCONDIDO		CA		05/25/2017		984,355							1,267		1,267		
100013706	JACKSONVILLE		FL		05/25/2017		736,547							1,149		1,149		
100013710	BARTLETT		IL		05/25/2017		599,736							1,591		1,591		
100013719	BUNKER HILL		WV		05/25/2017		268,570							1,046		1,046		
100013723	MODERNA		CA		05/25/2017		641,662							771		771		
100013740	EVERETT		WA		05/25/2017		268,755							432		432		
100013745	ARVIN		CA		05/25/2017		329,457							305		305		
100013749	FRESNO		CA		05/25/2017		490,940							425		425		
100013750	EVERETT		WA		05/25/2017		820,322							871		871		
100013757	SAN PABLO		CA		05/25/2017		662,990							1,119		1,119		
100013760	HONOLULU		FL		05/25/2017		320,852							427		427		
100013761	INGLEWOOD		CA		05/25/2017		638,556							704		704		
100013778	OAKLAND		CA		05/25/2017		862,176							1,401		1,401		
100013783	WASHINGTON		DC		05/25/2017		560,812							573		573		
100013786	RODGERS		AR		05/25/2017		232,335							543		543		
100013787	KAILUA KONA		HI		05/25/2017		471,651							1,318		1,318		
100013789	ALABASTER		AL		05/25/2017		594,775							805		805		
100013792	TEBICOLA		CA		05/25/2017		1,114,303							2,172		2,172		
100013794	HOLLISTER		CA		05/25/2017		1,230,486							1,655		1,655		
100013795	OAKLAND		CA		05/25/2017		769,151							921		921		
100013799	TUSCON		AZ		05/25/2017		347,669							1,244		1,244		
100013814	GOOSE CREEK		SC		05/25/2017		337,523							465		465		
100013816	LAKE LURE		NC		05/25/2017		157,755							222		222		
100013819	PEERIS		CA		05/25/2017		513,226							1,180		1,180		
100013821	ORLANDO		FL		05/25/2017		494,897							932		932		
100013824	CALLAHAN		FL		05/25/2017		523,656							728		728		
100013828	HALEAH		FL		05/25/2017		433,526							482		482		
100013830	SALINAS		CA		05/25/2017		813,573							795		795		
100013833	RICHMOND		VA		05/25/2017		324,266							512		512		
100013835	SAN BERNARDINO		CA		05/25/2017		668,424							951		951		
100013838	COLTON		CA		05/25/2017		413,714							738		738		
100013849	LOS ANGELES		CA		05/25/2017		1,918,381							2,746		2,746		
100013850	LAOSAN		SC		05/25/2017		532,193							673		673		
100013855	WORCESTER		MA		05/25/2017		513,719							770		770		
100013856	ORANGE TOWNSHIP		NJ		05/25/2017		851,986							1,009		1,009		
100013857	TUSCON		AZ		05/25/2017		469,648							631		631		
100013864	HOFFMAN ESTATES		IL		05/25/2017		504,193							1,159		1,159		
100013865	OXFORD		CA		05/25/2017		338,360							454		454		
100013872	SAN BERNARDINO		CA		05/25/2017		518,069							501		501		
100013888	PALMDALE		CA		05/25/2017		411,443							674		674		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013891	CORONA		CA		05/25/2017		1,122,878							1,577	1,577			
100013896	LAS VEGAS		NV		05/25/2017		425,933							1,922	1,922			
100013901	MARYSVILLE		CA		05/25/2017		387,516							377	377			
100013909	ONTARIO		CA		05/25/2017		534,709							1,212	1,212			
100013910	LOS ANGELES		CA		05/25/2017		1,117,765							1,422	1,422			
100013911	SACRAMENTO		CA		05/25/2017		595,133							724	724			
100013912	JAMAICA		NV		05/25/2017		1,196,935							1,604	1,604			
100013920	SALINAS		CA		05/25/2017		701,132							2,069	2,069			
100013921	CAPTOL HEIGHTS		MD		05/25/2017		470,743							584	584			
100013923	WILMINGTON		NC		05/25/2017		482,721							802	802			
100013927	PEMBROKE PINES		FL		05/25/2017		146,174							3,118	3,118			
100013928	MESA		AZ		05/25/2017		176,851							247	247			
100013930	FRESNO		CA		05/25/2017		486,904							2,906	2,906			
100013940	CALDWELL		ID		05/25/2017		454,453							1,273	1,273			
100013941	PHOENIX		AZ		05/25/2017		261,437							213	213			
100013951	COMPTON		CA		05/25/2017		901,388							885	885			
100013956	ORLANDO		FL		05/25/2017		601,317							791	791			
100013972	HOUSTON		TX		05/25/2017		305,544							467	467			
100013980	VALLEJO		CA		05/25/2017		521,033							383	383			
100013989	SANTA ANA		CA		05/25/2017		949,092							1,158	1,158			
100013991	CREST HILL		IL		05/25/2017		326,382							446	446			
100013992	BOGOTA		NJ		05/25/2017		815,642							1,179	1,179			
100013996	LAS VEGAS		NV		05/25/2017		282,787							839	839			
100013997	TRUSSVILLE		AL		05/25/2017		678,236							834	834			
100014004	PLAINFIELD		IL		05/25/2017		330,756							1,084	1,084			
100014013	OREGON CITY		OR		05/25/2017		642,117							841	841			
100014014	SULTAN		WA		05/25/2017		661,437							640	640			
100014015	SKOKIE		IL		05/25/2017		486,642							1,388	1,388			
100014017	HUNTINGTON PARK		CA		05/25/2017		674,477							1,011	1,011			
100014024	LAND O LAKES		FL		05/25/2017		720,601							1,021	1,021			
100014026	LANDOVER		MD		05/25/2017		735,334							1,706	1,706			
100014027	GOLD CANYON		AZ		05/25/2017		550,031							605	605			
100014028	CHELSEA		AL		05/25/2017		977,257							1,452	1,452			
100014031	PERRIS		CA		05/25/2017		673,112							652	652			
100014032	OREGON CITY		OR		05/25/2017		680,203							1,052	1,052			
100014041	BILLINGS		MT		05/25/2017		464,146							655	655			
100014042	COUNCIL BLUFFS		IA		05/25/2017		332,834							516	516			
100014044	COLONIAL HEIGHTS		VA		05/25/2017		482,656							700	700			
100014047	MIDDLETOWN		DE		05/25/2017		495,809							846	846			
100014050	BRADENTON		FL		05/25/2017		412,365							546	546			
100014054	YUMA		AZ		05/25/2017		437,802							541	541			
100014055	YUMA		AZ		05/25/2017		436,963							492	492			
100014056	GRAHAM		NC		05/25/2017		416,289							403	403			
100014065	CORAL SPRINGS		FL		05/25/2017		202,707							273	273			
100014069	BENSENVILLE		IL		05/25/2017		524,560							888	888			
100014072	CLINTON		MD		05/25/2017		603,620							921	921			
100014073	SAN JACINTO		CA		05/25/2017		890,397							1,242	1,242			
100014083	LIVIN		WA		05/25/2017		633,564							1,026	1,026			
100014104	SEBRING		FL		05/25/2017		426,775							689	689			
100014107	AURORA		IL		05/25/2017		494,943							567	567			
100014112	FREDERICK		MD		05/25/2017		681,751							3,160	3,160			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014116	PHOENIX	AZ		05/25/2017		322,919							463		463		
100014118	PEORIA	AZ		05/25/2017		506,660							862		862		
100014119	HI/ALEAH	FL		05/25/2017		653,120							960		960		
100014121	SOUTHGATE	MI		05/25/2017		395,346							540		540		
100014122	STREAMWOOD	IL		05/25/2017		545,144							708		708		
100014125	MIAMI	FL		05/25/2017		695,416							1,457		1,457		
100014129	ORANGE PARK	FL		05/25/2017		537,015							791		791		
100014131	WESLEY CHAPEL	FL		05/25/2017		638,067							1,248		1,248		
100014134	BOHIE	MD		05/25/2017		737,947							1,227		1,227		
100014141	LOS ANGELES	CA		05/25/2017		1,070,408							1,948		1,948		
100014163	VERO BEACH	FL		05/25/2017		313,708							354		354		
100014168	FRESNO	CA		05/25/2017		802,393							873		873		
100014178	GREENBACKVILLE	VA		05/25/2017		550,080							597		597		
100014180	SAN BERNARDINO	CA		05/25/2017		541,675							916		916		
100014188	LOS ANGELES	CA		09/30/2017		713,368							1,271		1,271		
100014195	LAKE ORION	MI		09/20/2017		665,035							1,408		1,408		
100014196	SEAL BEACH	CA		06/30/2017		2,601,395							5,586		5,586		
100014202	JACKSONVILLE	FL		09/30/2017		450,315							928		928		
100014207	GARDEN GROVE	CA		09/30/2017		566,701							1,101		1,101		
100014210	HACIENDA HEIGHTS	CA		06/30/2017		933,789							1,825		1,825		
100014240	TINTON FALLS	NJ		09/21/2017		3,143,177							2,528		2,528		
100014242	WALDORF	MD		09/21/2017		1,096,281							1,767		1,767		
100014245	UPPER MERLBORO	MD		09/21/2017		733,617							481		481		
100014247	TAUNTON	MA		09/21/2017		1,086,071							616		616		
100014249	TUCSON	AZ		09/21/2017		239,223							637		637		
100014250	WALDORF	MD		09/21/2017		537,073							1,067		1,067		
100014252	NEWARK	NJ		09/21/2017		861,639							1,188		1,188		
100014253	PALM COAST	FL		09/21/2017		276,097							587		587		
100014259	SOUTH PLAINFIELD	NJ		09/21/2017		1,360,919							963		963		
100014260	HOVELL	NJ		09/21/2017		218,886							4,694		15,174	(10,480)	
100014263	FRESNO	CA		09/21/2017		543,779							385		385		
100014266	NEW ROCHELLE	NY		09/21/2017		1,765,658							2,315		2,315		
100014267	COLLEGE POINT	NY		09/21/2017		1,664,734							1,550		1,550		
100014268	FOREST PARK	GA		09/21/2017		129,841							1,505		1,505		
100014270	EAST QUOGUE	NY		09/21/2017		1,636,924							1,610		1,610		
100014272	CHESTER	PA		09/21/2017		201,703							259		259		
100014275	DOINEY	CA		09/21/2017		1,791,293							1,514		1,514		
100014276	PALM DESERT	CA		09/21/2017		590,229							2,544		2,544		
100014279	MOTTINGHAM	MD		09/21/2017		460,144							1,956		1,956		
100014286	WEBSTER	NY		09/21/2017		1,115,612							696		696		
100014287	LANCASTER	CA		09/21/2017		801,945							1,079		1,079		
100014288	COLUMBIA	SC		09/21/2017		77,663							495		495		
100014289	HAUPTON	GA		09/21/2017		257,531							932		932		
100014297	DETROIT	MI		09/21/2017		98,570							335		335		
100014298	DETROIT	MI		09/21/2017		133,027							361		361		
100014301	CARTERET	NJ		09/21/2017		638,115							406		406		
100014304	TENEX	NJ		09/21/2017		1,075,986							3,063		3,063		
100014306	LOS BANOS	CA		09/21/2017		1,208,568							1,537		1,537		
100014308	GREENWOOD	SC		09/21/2017		323,257							649		649		
100014315	PECONIC CITY BEACH	FL		09/21/2017		392,135							1,391		1,391		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014317	TACOMA	WA		09/21/2017		744,629							2,941	2,941			
100014338	CHINO HILLS	CA		09/21/2017		2,754,889							3,809	3,809			
100014436	PORT WASHINGTON	NY		09/21/2017		2,779,164							2,317	2,317			
100014642	CHARLOTTE	NC		09/21/2017		158,954							779	779			
100014644	RANDOLPH	MA		09/21/2017		423,929							382	382			
100014645	SAN MARCOS	TX		09/21/2017		710,655							2,400	2,400			
100014646	BRIGHTON	MA		09/21/2017		1,027,111							1,361	1,361			
100014647	SAN FRANCISCO	CA		09/21/2017		1,537,272							6,855	6,855			
100014649	ESCONDIDO	CA		09/21/2017		394,242							794	794			
100014650	LACEY	WA		09/21/2017		224,974							1,078	1,078			
100014652	ELK RIDGE	MD		09/21/2017		515,658							3,350	3,350			
100014656	LANKA HARBOR	NJ		09/21/2017		160,077							410	410			
100014657	GAINESVILLE	VA		09/21/2017		759,997							5,950	5,950			
100014661	MYRTLE BEACH	SC		09/21/2017		77,825							627	627			
100014665	WASHINGTON	NC		09/21/2017		152,992							233	233			
100014666	CHICAGO	IL		09/21/2017		108,438							562	562			
100014669	CHARLOTTE	NC		09/21/2017		104,466							326	326			
100014670	OLD BRIDGE	NJ		09/21/2017		31,598							320	320			
100014674	FALLBROOK	CA		09/21/2017		763,553							3,203	3,203			
100014676	SAN GABRIEL	CA		09/21/2017		1,018,152							3,079	3,079			
100014680	MACON	GA		09/21/2017		23,759							1,192	1,192			
100014681	LAUREL	DE		09/21/2017		33,512							179	179			
100014683	WHITE PLAINS	NY		09/21/2017		209,690							7,213	7,213			
100014684	CHARLOTTE	NC		09/21/2017		78,444							1,137	1,137			
100014685	GREER	SC		09/21/2017		1,499,645							4,205	4,205			
100014686	SUNRISE	FL		09/21/2017		99,565							535	535			
100014693	GAINESVILLE	FL		09/21/2017		53,921							356	356			
100014694	DAYTON	VA		09/21/2017									56,058	56,058			
100014696	SAN JOSE	CA		09/21/2017		80,613							1,272	1,272			
100014699	CLINTON	TN		09/21/2017		160,938							2,075	2,075			
100014700	MEMPHIS	TN		09/21/2017		65,515							144	144			
100014708	TALLAHASSEE	FL		09/21/2017		1,399							1,317	1,317			
100014710	BALTIMORE	MD		09/21/2017		31,444							1,098	1,098			
100014715	TAUNTON	MA		09/21/2017		42,183							673	673			
100014719	YUBA CITY	CA		09/21/2017		35,759							489	489			
100014721	SEBASTIAN	FL		09/21/2017		17,848							482	482			
100014722	FLAGTOWN	NJ		09/21/2017		143,463							1,247	1,247			
100014725	CALLAHAN	FL		09/21/2017		23,981							1,108	1,108			
100014727	SAN DIEGO	CA		09/21/2017		195,198							281	281			
100014732	MENLO	IA		09/21/2017		82,865							590	590			
100014741	FRANKOE	VA		09/21/2017		20,602							176	176			
100014744	VALDOSTA	GA		09/21/2017		2,152							429	429			
100014757	SAN ANTONIO	TX		10/30/2017		417,558							2,764	2,764			
100014761	FISHER ISLAND	NY		10/30/2017		10,219							2,861	2,861			
100014765	CAPE CORAL	FL		10/30/2017		163,458							564	564			
100014768	ST. AUGUSTINE	FL		10/30/2017		52,331							993	993			
100014773	PINEHURST	TX		10/30/2017		127,314							853	853			
100014779	JACKSONVILLE	FL		10/30/2017		46,480							1,475	1,475			
100014848	QUEEN CREEK	AZ		11/21/2017		330,192							542	542			
100014864	ORLANDO	FL		11/21/2017		268,221							688	688			
100014865	AVON PARK	FL		11/21/2017		354,307							955	955			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014880	DETROIT	MI		11/21/2017		116,440							191				
100014885	STILLMAN VALLEY	IL		11/21/2017		799,133							1,848				
100014900	ROCKFORD	IL		11/21/2017		446,510							540				
100014912	CHERTON	VA		11/21/2017		151,861							193				
100015111	DELANO	CA		12/14/2017		280,735							1,064				
100015149	BOHIE	MD		12/14/2017		908,016							735				
100015172	SPRINGFIELD	OH		12/14/2017		85,358							2,317				
100015320	SAINT MARYS	PA		12/14/2017		615,548							506				
100017066	WINDSORHET	RI		04/26/2018		218,722							487				
100017068	EVANSVILLE	IN		04/26/2018		147,478							935				
100017146	JUPITER	FL		04/26/2018		1,157,188							1,682				
100017168	PALM BEACH GARDENS	FL		04/26/2018		918,921							2,009				
100017182	ORANGE	CA		04/26/2018		1,414,902							1,648				
100017183	RIVERBANK	CA		04/26/2018		671,638							2,055				
100017189	CRANSTON	RI		04/26/2018		734,969							737				
100017191	WASHINGTON	NJ		04/26/2018		1,010,728							926				
100017192	SACRAMENTO	CA		04/26/2018		754,430							758				
100017199	ROCKFORD	IL		04/26/2018		220,512							190				
100017202	ROANKE	VA		04/26/2018		585,050							358				
100017206	NEWINGTON	CT		04/26/2018		642,329							917				
100017213	VIRGINIA BEACH	VA		04/26/2018		750,673							939				
100017215	HIALEAH	FL		04/26/2018		610,637							1,850				
100017223	HIALEAH	FL		04/26/2018		920,947							977				
100017228	PHILADELPHIA	PA		04/26/2018		519,983							613				
100017248	CLEAR SPRING	MD		04/26/2018		756,189							1,370				
100017253	ANNAPOLIS	MD		04/26/2018		749,715							2,815				
100017273	PINEY FLATS	TN		04/26/2018		1,273,671							1,508				
100017277	MIAMI	FL		04/26/2018		296,284							273				
100017283	HUNTSVILLE	AL		04/26/2018		344,274							1,043				
100017309	WINTER HAVEN	FL		04/26/2018		466,034							412				
100017382	SYLMAR	CA		04/26/2018		967,332							4,183				
100017383	VIRGINIA BEACH	VA		04/26/2018		496,012							304				
100017387	LA MIRADA	CA		04/26/2018		1,126,307							4,981				
100017388	BALTIMORE	MD		04/26/2018		313,142							285				
100017410	SALK VILLAGE	IL		04/26/2018		253,385							298				
100017421	LANSING	MI		04/26/2018		93,021							1,032				
100017447	ORLANDO	FL		04/26/2018		311,477							476				
100017491	WINTER HAVEN	FL		04/26/2018		235,892							466				
100017515	DAYTON	OH		04/26/2018		194,508							380				
100017518	WOODBRIIDGE	VA		04/26/2018		801,491							1,109				
100017523	COLUMBIA	SC		04/26/2018		480,916							1,019				
100017543	WALDOFF	MD		04/26/2018		517,486							629				
100017598	MIAMI GARDENS	FL		04/26/2018		1,247,546							4,850				
100017605	SUNRISE	FL		04/26/2018		711,967							1,270				
100017651	MILWAUKEE	WI		04/26/2018		131,285							588				
100017654	BRADLEY	IL		04/26/2018		196,013							650				
100017717	BRIDGETON	NJ		04/26/2018		225,199							481				
100017719	PATERSON	NJ		04/26/2018		517,818							653				
100017730	BOYTON BEACH	FL		04/26/2018		561,574							1,792				
100017742	LOS ANGELES	CA		04/26/2018		910,297							781				
100017743	LANCASTER	CA		04/26/2018		1,244,201							1,093				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10001744	PINELLAS PARK	FL		04/26/2018		299,229							257		257		
10001786	ELLABELL	GA		04/26/2018		182,774							611		611		
10002436	HOLLIS	NH		06/20/2018		729,142						1,112	1,112		1,112		
10002437	ROCHELLE	VA		06/20/2018		357,094							435		435		
10002442	OWASSO	MI		09/20/2018		188,757							214		214		
100024454	WEST NEW YORK	NJ		06/20/2018		504,251							95		95		
100024455	MEMPHIS	TN		09/20/2018		331,167							414		414		
100024457	MIAMI	FL		09/20/2018		912,852							3,394		3,394		
100024459	VISTA	CA		06/20/2018		379,639							449		449		
100024463	SLIDELL	LA		06/20/2018		524,563							821		821		
100024466	DETROIT	MI		06/20/2018		282,590							290		290		
100024470	DETROIT	MI		06/20/2018		363,740							347		347		
100024473	MAVS LANDING	NJ		09/20/2018		220,674							230		230		
100024474	PITTSBURGH	PA		06/20/2018		410,984							761		761		
100024478	NAMPA	ID		06/20/2018		789,369						1,121	1,121		1,121		
100024485	SANT MICHEL	IN		06/20/2018		475,967							621		621		
100024489	NASHVILLE	TN		06/20/2018		734,185							850		850		
100024501	SCHENECTADY	NY		09/20/2018		220,641							355		355		
100024503	SAN DIEGO	CA		06/20/2018		510,572							462		462		
100024508	ATCO	NJ		06/20/2018		870,501							849		849		
100024516	SAMMISH	WA		09/20/2018		910,686						1,213	1,213		1,213		
100024519	BAKERSFIELD	CA		06/20/2018		438,074							550		550		
100024522	WYANDANCH	NY		09/20/2018		749,423							635		635		
100024540	LINEN	NJ		09/20/2018		1,101,012							1,127		1,127		
100024541	DUARTE	CA		06/20/2018		829,263							1,194		1,194		
100024545	AUBURN	WA		09/20/2018		288,392							441		441		
100024546	DEARBORN HEIGHTS	MI		09/20/2018		338,640							405		405		
100024549	BUFFALO	NY		06/20/2018		172,292							167		167		
100024551	POCONO SUMMIT	PA		06/20/2018		205,614							206		206		
100024552	CICERO	IL		06/20/2018		465,770							1,326		1,326		
100024553	SAINT AUGUSTINE	FL		06/20/2018		949,885							993		993		
100024554	SOUTHFIELD	MI		09/20/2018		442,702							416		416		
100024555	HUNTINGTON STATION	NY		06/20/2018		971,233						2,153	2,153		2,153		
100024559	HALEDON	NJ		06/20/2018		662,990							1,500		1,500		
100024569	MENLO PARK	CA		06/20/2018		817,552							1,078		1,078		
100024575	SAN JOSE	CA		06/20/2018		775,681							1,183		1,183		
100024576	BAKERSFIELD	CA		09/20/2018		470,416							803		803		
100024577	WEST CHICAGO	IL		06/20/2018		445,212							574		574		
100024578	GREENACRES	FL		06/20/2018		356,170							344		344		
100024581	RIO RANCHO	NM		09/20/2018		446,594							622		622		
100024592	BROOKLYN	NY		06/20/2018		855,996							1,231		1,231		
100024595	TOM'S RIVER	NJ		09/20/2018		516,221							552		552		
100024600	BOULE	MO		09/20/2018		743,047							952		952		
100024608	CORTLANDT MANOR	NY		06/20/2018		1,082,940							1,396		1,396		
100024610	SPRING VALLEY	NY		09/20/2018		799,839							954		954		
100024628	PISCATAWAY	NJ		09/20/2018		858,765							1,235		1,235		
100024630	ORLANDO	FL		06/20/2018		383,330							454		454		
100024632	SILVER STAR	CA		09/20/2018		299,996							396		396		
100024639	BROOKLYN	NY		06/20/2018		881,738							1,054		1,054		
100024648	WINTER SPRINGS	FL		09/20/2018		427,652							404		404		
100024652	HACKENSACK	NJ		09/20/2018		1,341,417							1,170		1,170		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024658	LAS VEGAS	NV		09/20/2018		635,030							1,073				
100024662	SACRAMENTO	CA		09/20/2018		769,862							995				
100024663	VALLEY STREAM	NY		09/20/2018		351,766							728				
100024665	SOUTHFIELD	MI		09/20/2018		489,558							507				
100024667	LAPORTE	CO		09/20/2018		663,287							3,953				
100024687	HYATTSVILLE	MD		09/20/2018		831,458							1,412				
100024693	ORLANDO	FL		09/20/2018		298,987							278				
100024697	CHICAGO	IL		09/20/2018		519,019							489				
100024704	JACKSONVILLE	FL		09/20/2018		848,891							736				
100024706	ALLENDALE	PA		09/20/2018		255,168							283				
100024709	SEATTLE	WA		09/20/2018		922,882							1,309				
100024711	INDIO	CA		09/20/2018		930,629							1,656				
100024713	TUCSON	AZ		09/20/2018		376,532							344				
100024715	CHICAGO	IL		09/20/2018		683,973							660				
100024717	NORTH LAS VEGAS	NV		09/20/2018		485,767							1,309				
100024718	VAN NUYS	CA		09/20/2018		6,031							1,472				
100024723	MIAMI	FL		09/20/2018		302,858							529				
100024730	NORTH BERGEN	NJ		09/20/2018		682,144							949				
100024736	TUCSON	AZ		09/20/2018		373,024							451				
100024740	HALEAH	FL		09/20/2018		412,319							678				
100024748	INWOOD	WV		09/20/2018		683,360							1,123				
100024751	BEACH PARK	IL		09/20/2018		719,959							1,500				
100024774	MIAMI	FL		09/20/2018		545,821							515				
100024775	PEMBROKE PINES	FL		09/20/2018		1,127,454							1,116				
100024777	ELK GROVE VILLAGE	IL		09/20/2018		527,185							710				
100024780	UPPER MERLBORO	MD		09/20/2018		897,806							820				
100024783	HAGERSTOWN	MD		09/20/2018		1,140,647							1,030				
100024784	MATECA	CA		09/20/2018		673,401							1,056				
100024791	LAS VEGAS	NV		09/20/2018		1,164,743							1,466				
100024795	HALEDON	NJ		09/20/2018		819,872							943				
100024803	SIXCLERVILLE	NJ		09/20/2018		238,518							2,239				
100024805	NORCROSS	GA		09/20/2018		470,424							467				
100024809	LAS VEGAS	NV		09/20/2018		511,077							688				
100024817	PERRIS	CA		09/20/2018		677,041							585				
100024821	COLLEGE PARK	MD		09/20/2018		679,774							1,562				
100024822	ORLANDO	FL		09/20/2018		904,667							1,014				
100024823	HAVERSTRAW	NY		09/20/2018		799,174							1,051				
100024824	PALMDALE	CA		09/20/2018		913,932							832				
100024827	HEMET	CA		09/20/2018		1,047,676							1,097				
100024829	SALT POINT	NY		09/20/2018		843,067							1,246				
100024831	MEMPHIS	TN		09/20/2018		329,869							428				
100024838	PATTOGUE	NY		09/20/2018		714,567							1,258				
100024853	FAIRVIEW PARK	OH		09/20/2018		356,876							502				
100024862	JAMAICA PLAIN	MA		09/20/2018		1,136,275							1,733				
100024872	DEARBORN HEIGHTS	MI		09/20/2018		392,847							369				
100024880	WEST PALM BEACH	FL		09/20/2018		288,984							3,222				
100024890	CHICAGO	IL		09/20/2018		593,875							886				
100024893	WOODBRIDGE	VA		09/20/2018		1,030,267							1,156				
100024898	HOLT	MI		09/20/2018		320,556							311				
100024903	BROOKLYN	NY		09/20/2018		925,393							1,529				
100024904	OXON HILL	MD		09/20/2018		617,399							569				

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100024906	NAPLES	FL		09/20/2018		761,743							634		634		
100024910	HYATTSVILLE	MD		09/20/2018		852,575							1,245		1,245		
100024915	LAS VEGAS	NV		09/20/2018		430,343							488		488		
100024917	GREELEY	CO		09/20/2018		751,608							843		843		
100024921	ROSEVILLE	MI		09/20/2018		343,919							291		291		
100024933	FRIMLAND	CA		09/20/2018		1,252,748							1,335		1,335		
100024935	MELROSE PARK	IL		09/20/2018		768,013							978		978		
100024936	KISSIMEE	FL		09/20/2018		645,038							766		766		
100024938	NORWALK	CT		09/20/2018		1,445,772							1,442		1,442		
100024942	COCEE	FL		09/20/2018		371,871							518		518		
100024951	WESTLAND	MI		09/20/2018		202,562							269		269		
100024959	PATERSON	NJ		09/20/2018		848,746							769		769		
100024961	BROOKLYN	NY		09/20/2018		1,276,707							3,085		3,085		
100024964	GERMANTOWN	MD		09/20/2018		734,949							770		770		
100024974	NORTH MIAMI BEACH	FL		09/20/2018		404,457							602		602		
100024976	MINNEAPOLIS	MN		09/20/2018		480,508							590		590		
100024977	NEW CASTLE	DE		09/20/2018		119,389							448		448		
100024978	EAST ELMHURST	NY		09/20/2018		929,242							1,163		1,163		
100024979	DES MOINES	IA		09/20/2018		360,644							578		578		
100024980	SPENCER	MA		09/20/2018		439,565							515		515		
100024986	TUCSON	AZ		09/20/2018		390,409							394		394		
100024988	LAS VEGAS	NV		09/20/2018		972,719							1,030		1,030		
100024990	HAIALEAH	FL		09/20/2018		621,702							522		522		
100024997	GLENDALE	CA		09/20/2018		957,683							1,426		1,426		
100025002	MEMPHIS	TN		09/20/2018		221,329							277		277		
100025008	JACKSONVILLE	FL		09/20/2018		438,780							510		510		
100025014	HAVERHILL	MA		09/20/2018		686,881							950		950		
100025015	JOLIET	IL		09/20/2018		306,944							340		340		
100025019	PATCHOGUE	NY		09/20/2018		917,411							1,129		1,129		
100025021	HOLIDAY	FL		09/20/2018		213,855							316		316		
100025023	SILVER SPRING	MD		09/20/2018		1,064,085							3,465		3,465		
100025025	LANHAM	MD		09/20/2018		960,029							1,280		1,280		
100025026	NORTH LAS VEGAS	NV		09/20/2018		863,181							745		745		
100025037	PASSAIC	NJ		09/20/2018		1,030,675							3,205		3,205		
100025041	ORLAND BEACH	FL		09/20/2018		774,820							682		682		
100025050	MIAMI BEACH	FL		09/20/2018		1,368,571							2,169		2,169		
100025051	BOLINGBROOK	IL		09/20/2018		358,176							317		317		
100025052	EATONTOWN	NJ		09/20/2018		581,052							1,100		1,100		
100025054	HUNTINGTON STATION	NY		09/20/2018		776,535							988		988		
100025060	MESICK	MI		09/20/2018		441,380							499		499		
100025066	LAS VEGAS	NV		09/20/2018		388,163							558		558		
100025074	TRACY	CA		09/20/2018		1,012,491							2,401		2,401		
100025077	JONESBORO	GA		09/20/2018		211,682							322		322		
100025078	PROVIDENCE	RI		09/20/2018		591,483							489		489		
100025080	HEMET	CA		09/20/2018		178,355							451		451		
100025083	FREDERICK	MD		09/20/2018		920,391							1,061		1,061		
100025093	HYATTSVILLE	MD		09/20/2018		988,695							924		924		
100025105	MIAMI	FL		09/20/2018		454,843							1,786		1,786		
100025107	RIVERSIDE	CA		09/20/2018		829,730							769		769		
100025121	MILWAUKEE	WI		09/20/2018		188,003							156		156		
100025122	SL IDELL	LA		09/20/2018		405,288							656		656		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100025127	ORLANDO	FL		09/20/2018		393,729							338		338			
100025136	MILWAUKEE	WI		09/20/2018		294,489							282		282			
100025140	HOLLYWOOD	FL		09/20/2018		694,747							2,148		2,148			
100025150	BRACENTON	FL		09/20/2018		379,779							609		609			
100025153	COLUMBIA	MO		09/20/2018		506,264							722		722			
100025154	SAINTORD	FL		09/20/2018		449,884							609		609			
100025162	CAMDEN	SC		09/20/2018		272,679							363		363			
100025165	NORTH LAUDERDALE	FL		09/20/2018		391,607							555		555			
100025176	ORLANDO	FL		09/20/2018		785,242							754		754			
100025184	BAY SHORE	NY		09/20/2018		1,142,484							1,004		1,004			
100025188	ORANGE	CA		09/20/2018		845,556							1,772		1,772			
100025204	BUENA PARK	CA		09/20/2018		731,439							2,693		2,693			
100025221	COLLEGE PARK	MD		09/20/2018		441,602							3,569		3,569			
100025229	MOBILE	AL		09/20/2018		202,799							246		246			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		277,977							314		314			
100025234	GERMANTOWN	MO		09/20/2018		824,793							1,167		1,167			
100025237	SAINT CLAIR SHORES	MI		09/20/2018		417,210							570		570			
100025241	CHICAGO	IL		09/20/2018		492,138							527		527			
100025242	PHOENIX	AZ		09/20/2018		261,608							477		477			
100025247	MEMPHIS	TN		09/20/2018		612,133							686		686			
100025256	APPROKA	FL		09/20/2018		532,994							563		563			
100025262	HERCULES	CA		09/20/2018		939,393							1,771		1,771			
100025269	BAY SHORE	NY		09/20/2018		785,631							968		968			
100025272	PARLER	CA		09/20/2018		499,744							484		484			
100025273	DAVENPORT	FL		09/20/2018		501,618							472		472			
100025274	LAS VEGAS	NV		09/20/2018		682,128							6,978		6,978			
100025278	LAKELAND	FL		09/20/2018		399,682							441		441			
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		458,998							491		491			
100025284	HIJALEAH	FL		09/20/2018		310,543							926		926			
100025303	KANSAS CITY	MO		09/20/2018		347,970							931		931			
100025304	HENRYVILLE	PA		09/20/2018		598,575							6,112		6,112			
100025305	MESA	AZ		09/20/2018		381,328							318		318			
100025306	CHESAPEAKE	VA		09/20/2018		550,302							541		541			
100025310	CARSON CITY	NV		09/20/2018		608,596							552		552			
100025312	TENEXX	NJ		09/20/2018		1,058,970							970		970			
100025318	MEMPHIS	TN		09/20/2018		204,229							296		296			
100025326	PROSPER	TX		09/20/2018		910,487							1,485		1,485			
100025327	PATERSON	NJ		09/20/2018		993,799							909		909			
100025328	BELLEVILLE	IL		09/20/2018		740,013							1,398		1,398			
100025329	ORLANDO	FL		09/20/2018		657,920							632		632			
100025331	TOLEDO RIVER	NJ		09/20/2018		1,029,902							1,357		1,357			
100025339	PATERSON	NJ		09/20/2018		827,143							670		670			
100025343	MARLELA SPRINGS	MO		09/20/2018		398,230							375		375			
100025345	MIAMI	FL		09/20/2018		704,996							694		694			
100025347	JACKSONVILLE	FL		09/20/2018		468,545							470		470			
100025360	CHICAGO	IL		09/20/2018		596,930							461		461			
100025366	RIVERDALE	MO		09/20/2018		631,975							633		633			
100025368	WEST PALM BEACH	FL		09/20/2018		551,014							1,425		1,425			
100025372	SAINTORD	FL		09/20/2018		380,969							503		503			
100025379	SALINAS	CA		09/20/2018		1,710,030							1,616		1,616			
100025382	CHICAGO	IL		09/20/2018		668,263							784		784			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025383	BIRMINGHAM	AL		09/20/2018		297,154							300	300			
100025387	HENDERSON	NV		09/20/2018		754,564							682	682			
100025403	BALTIMORE	MD		09/20/2018		485,156							1,038	1,038			
100025405	BOXTON	NJ		09/20/2018		772,210							2,220	2,220			
100025409	CRAWFORDVILLE	FL		09/20/2018		311,432							326	326			
100025412	JACKSONVILLE	FL		09/20/2018		549,943							795	795			
100025413	LAUDERDALE LAKES	FL		09/20/2018		483,573							469	469			
100025414	ANTIOCH	IL		09/20/2018		446,044							2,060	2,060			
100025429	LOS ANGELES	CA		09/20/2018		597,876							618	618			
100025433	TUCSON	AZ		09/20/2018		355,947							1,119	1,119			
100025436	FORT WASHINGTON	MD		09/20/2018		897,283							969	969			
100025439	MIDDLETOWN	DE		09/20/2018		1,006,242							1,081	1,081			
100025441	MIAMI	FL		09/20/2018		276,780							273	273			
100025442	BARTON	FL		09/20/2018		932,538							939	939			
100025447	WILMINGTON	RI		09/20/2018		450,950							455	455			
100025450	HANDOVER	MD		09/20/2018		1,067,452							1,615	1,615			
100025451	SPRINGFIELD	MA		09/20/2018		322,283							520	520			
100025453	WOODBURY	MI		09/20/2018		931,492							1,093	1,093			
100025459	BROXN	NY		09/20/2018		905,613							912	912			
100025464	ALLENSTOWN	PA		09/20/2018		279,651							524	524			
100025466	SAINT LOUIS	MO		09/20/2018		250,106							436	436			
100025467	SHOREWOOD	IL		09/20/2018		431,844							952	952			
100025468	WINTER GARDEN	FL		09/20/2018		331,635							1,977	1,977			
100025469	CHICAGO	IL		09/20/2018		839,452							780	780			
100025470	KATHLEEN	GA		09/20/2018		1,337,946							1,342	1,342			
100025478	MOBILE	AL		09/20/2018		445,359							485	485			
100025480	YORK	PA		09/20/2018		537,328							559	559			
100025481	PALATINE	IL		09/20/2018		387,922							1,987	1,987			
100025483	HEMPSTEAD	NY		09/20/2018		996,526							1,211	1,211			
100025487	VICTORVILLE	CA		09/20/2018		866,791							737	737			
100025499	CALERA	AL		09/20/2018		133,261							332	332			
100025507	LUTZ	FL		09/20/2018		932,682							1,023	1,023			
100025519	LAKE IN THE HILLS	IL		09/20/2018		482,243							688	688			
100025522	OAK PARK	IL		09/20/2018		1,068,251							1,421	1,421			
100025528	CARPENTERSVILLE	IL		09/20/2018		549,566							799	799			
100025530	BROCKTON	MA		09/20/2018		342,696							557	557			
100025532	SAINT GEORGE	UT		09/20/2018		369,664							676	676			
100025540	EVANSTON	IL		09/20/2018		547,955							800	800			
100025542	SUFFOLK	VA		09/20/2018		457,902							636	636			
100025547	PHOENIX	AZ		09/20/2018		403,798							647	647			
100025549	EAST PATOCHE	NY		09/20/2018		1,188,528							1,284	1,284			
100025559	SAN DIEGO	CA		09/20/2018		766,142							1,159	1,159			
100025571	POUGHKEEPSIE	NY		09/20/2018		1,131,373							951	951			
100025576	PERTH ABOY	NJ		09/20/2018		867,258							1,025	1,025			
100025579	SAN JOSE	CA		09/20/2018		1,139,254							2,172	2,172			
100025584	TUCSON	AZ		09/20/2018		364,780							497	497			
100025586	LOS ANGELES	CA		09/20/2018		902,117							1,774	1,774			
100025587	PROSPECT	ME		09/20/2018		626,420							697	697			
100025589	ALLEN	KY		09/20/2018		308,544							492	492			
100025591	OWINGS MILLS	MD		09/20/2018		520,067							635	635			
100025593	AIRMONT	NY		09/20/2018		1,121,633							1,757	1,757			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025588	CARLEI	NY		09/20/2018		734,122							785	785			
100025600	CORDOVA	TN		09/20/2018		266,959							272	272			
100025601	MIAMI BEACH	FL		09/20/2018		547,415							503	503			
100025610	NORTH LAUDERDALE	FL		09/20/2018		526,161							986	986			
100025616	TRENTON	NJ		09/20/2018		204,650							233	233			
100025636	WALTONDA	IL		09/20/2018		455,145							3,001	3,001			
100025639	HOFFMAN ESTATES	IL		09/20/2018		634,079							584	584			
100025649	PATCHOGUE	NY		09/20/2018		614,670							920	920			
100025662	MASTIC	NY		09/20/2018		687,397							2,011	2,011			
100025667	ELGIN	IL		09/20/2018		429,998							454	454			
100025670	VILLA RICA	GA		09/20/2018		338,853							360	360			
100025673	DES PLAINES	IL		09/20/2018		1,173,855							1,000	1,000			
100025674	PATCHOGUE	NY		09/20/2018		758,287							2,275	2,275			
100025675	HAGERSTOWN	MD		09/20/2018		464,824							432	432			
100025676	DETROIT	MI		09/20/2018		298,155							270	270			
100025684	BELL GARDENS	CA		09/20/2018		996,967							1,571	1,571			
100025703	COMPTON	CA		09/20/2018		1,025,967							1,229	1,229			
100025712	SPRINGFIELD	MA		09/20/2018		318,967							548	548			
100025719	ORLANDO	FL		09/20/2018		422,731							625	625			
100025720	NEW HAVEN	CT		09/20/2018		514,050							805	805			
100025727	BOGOTA	NJ		09/20/2018		1,591,270							1,297	1,297			
100025736	BAY SHORE	NY		09/20/2018		927,637							1,059	1,059			
100025737	SAN DIEGO	CA		09/20/2018		822,569							1,230	1,230			
100025745	AMITYVILLE	NY		09/20/2018		986,245							1,617	1,617			
100025748	ARLINGTON	VA		09/20/2018		655,668							1,817	1,817			
100025751	VALLEY	AL		09/20/2018		362,670							417	417			
100025756	DOUGLAS	AZ		09/20/2018		401,555							534	534			
100025760	ROSLINDALE	MA		09/20/2018		1,194,330							1,138	1,138			
100025764	LAS VEGAS	NV		09/20/2018		479,305							460	460			
100025777	OPA LOCKA	FL		09/20/2018		804,679							828	828			
100025791	COLLEGE PARK	MD		09/20/2018		708,329							927	927			
100025798	BATON ROUGE	LA		09/20/2018		363,508							508	508			
100025796	INDEPENDENCE	MO		09/20/2018		176,161							213	213			
100025805	DES MOINES	IA		09/20/2018		267,160							290	290			
100025810	WAUKEGAN	IL		09/20/2018		304,881							298	298			
100025812	LAS VEGAS	NV		09/20/2018		695,188							655	655			
100025813	LOS ANGELES	CA		09/20/2018		727,562							1,462	1,462			
100025815	HIALEAH	FL		09/20/2018		466,213							689	689			
100025818	SAN BERNARDINO	CA		09/20/2018		360,577							503	503			
100025825	CLEMENTON	NJ		09/20/2018		383,844							418	418			
100025829	CARNESVILLE	GA		09/20/2018		1,063,489							1,017	1,017			
100025830	BROCKTON	MA		09/20/2018		759,577							642	642			
100025838	PALM COAST	FL		09/20/2018		462,289							434	434			
100025841	ATLANTA	GA		09/20/2018		302,078							764	764			
100025853	WAIMANALO	HI		09/20/2018		1,230,390							1,887	1,887			
100025857	BROOKLYN	NY		09/20/2018		1,447,862							2,947	2,947			
100025868	ORLAND PARK	IL		09/20/2018		740,949							794	794			
100025872	SEATTLE	WA		09/20/2018		793,582							853	853			
100025878	MOUNTLAKE TERRACE	WA		09/20/2018		1,037,051							956	956			
100025884	PACIFICA	CA		09/20/2018		745,954							1,289	1,289			
100025891	SAN DIEGO	CA		09/20/2018		888,015							1,833	1,833			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025939	TAMPA	FL		09/20/2018		475,734							460		460		
100025902	SAINT CHARLES	IL		09/20/2018		1,273,770							1,418		1,418		
100025903	EASTON	PA		09/20/2018		421,362							357		357		
100025910	NORTH BAYLON	NY		09/20/2018		828,316							2,062		2,062		
100025913	CLIFTON	NJ		09/20/2018		996,165							1,197		1,197		
100025919	VISTA	CA		09/20/2018		961,201							467		467		
100025928	MIAMI	FL		09/20/2018		1,212,060							937		937		
100025929	CLINTON	MD		09/20/2018		251,192							266		266		
100025934	ROCKVILLE	MD		09/20/2018		1,219,083							1,286		1,286		
100025939	LAKELAND	FL		09/20/2018		348,709							487		487		
100025940	BROOKLYN	NY		09/20/2018		850,351							1,595		1,595		
100025941	LOS ANGELES	CA		09/20/2018		1,654,985							1,958		1,958		
100025954	VERO BEACH	FL		09/20/2018		557,326							527		527		
100025957	HYATTSVILLE	MD		09/20/2018		867,284							1,333		1,333		
100025958	GLENVIEW	IL		09/20/2018		1,333,405							1,597		1,597		
100025968	LEVARD	CT		09/20/2018		530,776							879		879		
100025983	ANNAPOLIS	MD		09/20/2018		685,113							689		689		
100026001	LOS ANGELES	CA		09/20/2018		648,072							926		926		
100026008	ALBRIGHTSVILLE	PA		09/20/2018		639,509							559		559		
100026001	NASHVILLE	TN		09/20/2018		696,168							968		968		
100026050	WESTMINSTER	CA		09/20/2018		968,753							1,766		1,766		
100026051	ATLANTIC CITY	NJ		09/20/2018		968,532							818		818		
100026052	PITTSBURG	CA		09/20/2018		597,402							562		562		
100026061	SAN JOSE	CA		09/20/2018		1,132,753							1,463		1,463		
100026072	LINDEN	NJ		09/20/2018		1,215,540							1,549		1,549		
100026087	KAILUA KONA	HI		09/20/2018		287,501							872		872		
100026089	LOS ANGELES	CA		09/20/2018		477,447							781		781		
100026090	LOS ANGELES	CA		09/20/2018		917,865							2,835		2,835		
100026091	PHOENIX	AZ		09/20/2018		367,784							1,188		1,188		
100026093	COLTON	CA		09/20/2018		612,165							677		677		
100026098	PATTERSON	NY		09/20/2018		283,480							299		299		
100026102	MONTEBELLO	CA		09/20/2018		895,979							1,103		1,103		
100026105	PORT WENTWORTH	GA		09/20/2018		398,334							467		467		
100026114	EVERETT	WA		09/20/2018		887,799							1,141		1,141		
100026116	PITTSBURG	CA		09/20/2018		665,274							1,519		1,519		
100026122	SALINAS	CA		09/20/2018		648,219							848		848		
100026125	LONG BEACH	CA		09/20/2018		965,038							1,394		1,394		
100026149	RANCHO CUCAMONGA	CA		09/20/2018		597,706							2,104		2,104		
100026155	WINTER HAVEN	FL		09/20/2018		549,145							667		667		
100026161	ANTIOCH	CA		09/20/2018		573,674							1,400		1,400		
100026176	BROOKLYN	NY		09/20/2018		1,374,799							1,687		1,687		
100026181	MODESTO	CA		09/20/2018		719,624							979		979		
100026185	POLLOCK PINES	CA		09/20/2018		744,679							914		914		
100026187	BELVIDERE	IL		09/20/2018		568,687							705		705		
100026195	ANTIOCH	CA		09/20/2018		651,754							872		872		
100026197	NORTH BAYLON	NY		09/20/2018		865,640							968		968		
100026203	BELLEVUE	ID		09/20/2018		833,885							805		805		
100026206	NEWARK	NJ		09/20/2018		1,042,668							1,269		1,269		
100026210	BALTIMORE	MD		09/20/2018		544,761							520		520		
100026213	CORRAI	NY		09/20/2018		1,086,111							1,308		1,308		
100026218	NORWALK	CT		09/20/2018		949,682							1,093		1,093		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026221	TALLAHASSEE	FL		09/20/2018		747,615								794		794		
100026223	CHESTERDOWN	MD		09/20/2018		802,783								1,150		1,150		
100026224	PALIS HILLS	IL		09/20/2018		326,231								426		426		
100026227	COLCHESTER	CT		09/20/2018		989,303								1,477		1,477		
100026228	HOLIDAY	FL		09/20/2018		289,562								249		249		
100026231	HILLSIDE	IL		09/20/2018		500,956								615		615		
100026232	MINNEAPOLIS	MN		09/20/2018		216,941								488		488		
100026237	MARION	NY		09/20/2018		290,536								405		405		
100026239	JACKSON	TN		09/20/2018		422,057								812		812		
100026241	BURBANK	IL		09/20/2018		365,096								345		345		
100026246	DESBORO	TX		09/20/2018		656,659								608		608		
100026253	PINE BUSH	NY		09/20/2018		523,636								722		722		
100026255	YONKERS	NY		09/20/2018		885,437								1,839		1,839		
100026256	INDIANAPOLIS	IN		09/20/2018		248,203								190		190		
100026264	TULSON	AZ		09/20/2018		393,328								367		367		
100026265	HAINES CITY	FL		09/20/2018		128,889								134		134		
100026269	WAUKESHA	WI		09/20/2018		300,117								328		328		
100026274	HOUSTON	TX		09/20/2018		442,990								395		395		
100026275	RIO RANCHO	NM		09/20/2018		1,037,688								1,280		1,280		
100026277	MOONBOUGH	GA		09/20/2018		371,981								796		796		
100026279	STOCKBRIDGE	GA		09/20/2018		249,319								588		588		
100026281	POINCIPE BEACH	FL		09/20/2018		321,769								295		295		
100026294	CHADDS FORD	PA		09/20/2018		840,147								969		969		
100026295	SAINT FRANCIS	WI		09/20/2018		390,933								526		526		
100026297	LADY LAKE	FL		09/20/2018		365,381								547		547		
100026298	TOTHANNA	PA		09/20/2018		160,814								221		221		
100026299	CHICAGO	IL		09/20/2018		449,516								749		749		
100026301	KAGEL CANYON	CA		09/20/2018		696,236								767		767		
100026304	GREENSBORO	NC		09/20/2018		491,937								537		537		
100026305	KINGMAN	AZ		09/20/2018		815,922								993		993		
100026306	PEMBROKE PINES	FL		09/20/2018		1,027,467								979		979		
100026313	HOLLYWOOD	FL		09/20/2018		365,714								671		671		
100026314	NEW CASTLE	DE		09/20/2018		857,201								1,183		1,183		
100026319	TULSON	AZ		09/20/2018		353,067								344		344		
100026323	PHOENIX	AZ		09/20/2018		473,177								476		476		
100026331	BRIOX	NJ		09/20/2018		473,507								842		842		
100026332	HOLLYWOOD	FL		09/20/2018		1,007,807								925		925		
100026335	LOS ANGELES	CA		09/20/2018		1,126,054								1,577		1,577		
100026340	ISSUE	MD		09/20/2018		1,104,580								1,227		1,227		
100026356	FRESNO	CA		09/26/2018		272,730								1,126		1,126		
100026360	CHICAGO	IL		09/26/2018		233,570								1,211		1,211		
100026374	VIIAMALIA	FL		09/26/2018		398,536								391		391		
100026376	LEHIGH ACRES	FL		09/26/2018		252,822								512		512		
100026377	PERFIS	CA		09/26/2018		476,109								876		876		
100026385	PORTERVILLE	CA		09/26/2018		216,625								419		419		
100026387	BAKERSFIELD	CA		09/26/2018		324,993								612		612		
100026394	LAVERN	AZ		09/26/2018		340,516								598		598		
100026402	CERES	CA		09/26/2018		216,631								1,208		1,208		
100026415	LOPATONG TOWNSHIP	NJ		09/26/2018		364,910								1,239		1,239		
100026416	WEST PALM BEACH	FL		09/26/2018		961,669								550		550		
100026427	ATWATER	CA		09/26/2018		436,242								917		917		

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026436	APPLE VALLEY	CA		09/26/2018		481,117							1,034	1,034			
100026447	DEERFIELD BEACH	FL		09/26/2018		418,024							708	708			
100026445	PLUM BORO	PA		09/26/2018		523,186							762	762			
100026458	MADERA	CA		09/26/2018		532,389							1,181	1,181			
100026481	FRESNO	CA		09/26/2018		615,579							1,020	1,020			
100026491	BRENTWOOD	NY		09/26/2018		582,652							2,050	2,050			
100026500	STAFFORD	VA		09/26/2018		603,793							1,419	1,419			
100026516	PITTSBURG	CA		09/26/2018		535,354							1,358	1,358			
100026520	SAN BERNARDINO	CA		09/26/2018		566,339							776	776			
100026537	FAIRFIELD	CA		09/26/2018		615,045							1,212	1,212			
100026542	COCONUT CREEK	FL		09/26/2018		641,988							1,037	1,037			
100026543	VALLEJO	CA		09/26/2018		940,590							916	916			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		685,298							3,404	3,404			
100026567	MORENO VALLEY	CA		09/26/2018		769,298							555	555			
100026581	WATERFORD	CA		09/26/2018		611,432							3,347	3,347			
100026585	FARMINGDALE	NY		09/26/2018		468,390							1,251	1,251			
100026587	FONTANA	CA		09/26/2018		672,103							1,161	1,161			
100026590	MINDEN	NV		09/26/2018		661,672							1,342	1,342			
100026601	SAN PABLO	CA		09/26/2018		499,157							434	434			
100026614	OAKDALE	CA		09/26/2018		1,092,222							1,185	1,185			
100026629	SALINAS	CA		09/26/2018		824,887							1,553	1,553			
100026633	MERRICK	NY		09/26/2018		678,261							3,775	3,775			
100026646	SAN FERNANDO	CA		09/26/2018		1,045,811							1,056	1,056			
100026648	LA PUENTE	CA		09/26/2018		828,346							1,327	1,327			
100026655	SAN DIEGO	CA		09/26/2018		865,853							1,706	1,706			
100026656	LAS VEGAS	NV		09/26/2018		891,925							1,559	1,559			
100026666	SALINAS	CA		09/26/2018		717,989							1,497	1,497			
100026669	ANTIOCH	CA		09/26/2018		621,186							1,906	1,906			
100026691	ANTIOCH	CA		09/26/2018		886,806							1,527	1,527			
100026717	ONTARIO	CA		09/26/2018		948,713							1,394	1,394			
100026721	SAN MARCOS	CA		09/26/2018		955,153							2,104	2,104			
100026725	HAYMARKET	VA		09/26/2018		1,304,979							1,280	1,280			
100026738	HERALD	CA		09/26/2018		751,677							1,327	1,327			
100026741	SPARTA	NJ		09/26/2018		1,229,429							1,133	1,133			
100026742	OAKLAND	CA		09/26/2018		1,339,526							1,274	1,274			
100026755	BELLFLOWER	CA		09/26/2018		1,067,859							2,612	2,612			
100026766	HOPWELL TOWNSHIP	NJ		09/26/2018		1,239,181							2,044	2,044			
100026771	SANIBEL	FL		09/26/2018		1,768,964							1,591	1,591			
100026781	FOLSOM	CA		09/26/2018		1,502,367							1,663	1,663			
100026789	SYOSSET	NY		09/26/2018		1,122,756							2,825	2,825			
100026794	ANAHEIM	CA		09/26/2018		1,416,047							1,969	1,969			
100026798	FAIR HAVEN	NJ		09/26/2018		966,417							3,062	3,062			
100028000	WHITTIER	CA		09/26/2018		1,504,365							1,706	1,706			
100028609	TORRANCE	CA		09/26/2018		1,965,900							2,663	2,663			
100028622	AVONMORE	PA		09/26/2018		255,545							675	675			
100028643	TULARE	CA		09/26/2018		348,177							559	559			
100028683	NAPLES	FL		09/26/2018		599,691							855	855			
100028685	SACRAMENTO	CA		09/26/2018		467,360							790	790			
100028692	SELMA	CA		09/26/2018		318,088							776	776			
100028915	TULOCK	CA		09/26/2018		1,064,022							1,119	1,119			
100028939	SALINAS	CA		09/26/2018		825,940							741	741			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18		
Loan Number	City	3	State					Loan Type	8	9	10							11	12
					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100026843	RIALTO	CA			09/26/2018		510,730							824	824				
100026848	STAFFORD	VA			09/26/2018		833,289							2,303	2,303				
100026852	NORTH KINGSTOWN	RI			09/26/2018		557,866							3,053	3,053				
100026853	SALINAS	CA			09/26/2018		842,407							1,598	1,598				
100026856	LA PUENTE	CA			09/26/2018		695,415							1,421	1,421				
100026860	RIALTO	CA			09/26/2018		641,649							2,881	2,881				
100026862	WEST SACRAMENTO	CA			09/26/2018		703,636							845	845				
100026875	POIMANO BEACH	FL			09/26/2018		829,354							2,501	2,501				
100026878	RIDGEFIELD PARK	NJ			09/26/2018		563,476							4,043	4,043				
100026885	HICKSVILLE	NY			09/26/2018		569,946							1,461	1,461				
100026888	VALLEJO	CA			09/26/2018		1,017,289							902	902				
100026892	MIRA LOMA	CA			09/26/2018		256,235							433	433				
100026895	SAINT CHARLES	IL			09/26/2018		741,166							1,304	1,304				
100026897	GRANDE	CA			09/26/2018		588,761							1,009	1,009				
100027025	ANACORTES	WA			09/26/2018		983,600							924	924				
100027026	TUCSON	AZ			09/26/2018		1,397,944							1,841	1,841				
100027034	ANAHEIM	CA			09/26/2018		1,034,168							1,420	1,420				
100027038	LONG BEACH	CA			09/26/2018		1,274,491							1,508	1,508				
100027041	NORTH BERGEN	NJ			09/26/2018		1,165,356							1,320	1,320				
100027045	ANAHEIM	CA			09/26/2018		996,483							1,993	1,993				
100027053	AMT OCH	CA			09/26/2018		1,057,038							1,753	1,753				
100027058	LUTZ	FL			09/26/2018		1,141,109							2,241	2,241				
100027061	DISCOVERY BAY	CA			09/26/2018		792,067							1,619	1,619				
100027070	SCOTTSDALE	AZ			09/26/2018		1,585,698							3,692	3,692				
100027008	CLEVELAND	GA			10/26/2018		939,781							874	874				
100027626	CRESCENT CITY	CA			10/26/2018		671,670							622	622				
100027852	LACEY	WA			10/26/2018		656,852							824	824				
100027887	WILLOWOOD	NJ			10/26/2018		1,201,375							1,134	1,134				
100027895	PHOENIX	AZ			10/26/2018		281,016							283	283				
100027987	ORLANDO	FL			10/26/2018		240,889							287	287				
100028015	EARLEVILLE	MO			10/26/2018		406,178							536	536				
100028019	WOBURN	MA			10/26/2018		853,200							1,153	1,153				
100028021	GERES	CA			10/26/2018		342,827							1,534	1,534				
100028045	ELLENWOOD	GA			10/26/2018		302,122							213	213				
100028060	DURHAM	NC			10/26/2018		305,607							498	498				
100028092	PHILADELPHIA	PA			10/26/2018		454,593							494	494				
100028096	WOODSIDE	NY			10/26/2018		1,029,489							1,187	1,187				
100028111	OPA LOCKA	FL			10/26/2018		192,967							228	228				
100028125	GRAVOIS MILLS	MO			10/26/2018		175,897							3,763	3,763				
100028127	MIAMI LAKES	FL			10/26/2018		316,937							1,869	1,869				
100028138	LINDROFT	NJ			10/26/2018		580,723							1,847	1,847				
100028148	CENTRAL ISLIP	NY			10/26/2018		772,560							1,858	1,858				
100028190	CHULA VISTA	CA			10/26/2018		630,654							1,037	1,037				
100028329	RIVERTON	UT			10/26/2018		318,911							1,012	1,012				
100028370	NEWPORT	RI			10/26/2018		772,873							915	915				
100028398	ORLANDO	FL			10/26/2018		645,445							1,358	1,358				
100028607	BOISE	ID			10/26/2018		537,631							685	685				
100028655	LOS ANGELES	CA			10/26/2018		934,582							2,215	2,215				
100028659	FRESNO	CA			10/26/2018		374,349							487	487				
100028756	SAN YSIDRO	CA			10/26/2018		594,563							1,526	1,526				
100029014	BELO	OR			10/26/2018		536,354							901	901				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100029061	FERNANDINA BEACH	FL		10/26/2018		794,759							1,417	1,417			
100029224	OAKLAND	CA		10/26/2018		1,052,514							1,618	1,618			
100029400	VISTA	CA		10/26/2018		862,075							1,259	1,259			
100029412	CHICAGO	IL		10/26/2018		527,806							460	460			
100029541	COMPTON	CA		10/26/2018		706,207							1,300	1,300			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		1,146,530							1,050	1,050			
100029511	NORTH HIGHLANDS	CA		10/26/2018		751,937							801	801			
100029518	LOS ANGELES	CA		10/26/2018		678,461							891	891			
100029576	BOISE	ID		10/26/2018		365,796							530	530			
100029594	DILLON	CO		10/26/2018		540,946							911	911			
100029704	RENO	NV		10/26/2018		324,700							378	378			
100029758	FED FEATHER LAKES	CO		10/26/2018		996,118							1,428	1,428			
100029764	SAN PABLO	CA		10/26/2018		803,085							825	825			
100029776	LAKE WORTH	FL		10/26/2018		776,820							1,213	1,213			
100029778	OZONE PARK	NY		10/26/2018		1,135,255							1,206	1,206			
100029786	LOS ANGELES	CA		10/26/2018		988,066							2,859	2,859			
100029799	SOUTH OZONE PARK	NY		10/26/2018		796,182							947	947			
100029833	PORTLAND	OR		10/26/2018		364,082							463	463			
100029834	PLAINFIELD	IL		10/26/2018		403,102							680	680			
100029854	MIDDLEBORO	MA		12/20/2018		385,905							1,406	1,406			
100029859	SPRINGFIELD	MA		12/20/2018		123,291							534	534			
100029863	ALBUQUERQUE	NM		12/20/2018		80,082							748	748			
100029818	PASADENA	TX		12/20/2018		103,418							1,174	1,174			
100029823	EMERYVILLE	CA		12/20/2018		95,157							498	498			
100029828	HELOTES	TX		12/20/2018		256,995							1,567	1,567			
100029900	HOUSTON	TX		12/20/2018		168,605							974	974			
100029932	BARRINGTON HILLS	IL		12/20/2018		302,403							21,090	21,090			
100029933	BOWIE	MD		12/20/2018		689,772							984	984			
100029934	EL PASO	TX		12/20/2018		159,063							611	611			
100029950	GARDENA	CA		12/20/2018		572,575							3,033	3,033			
100029951	DALLAS	GA		12/20/2018		227,449							1,237	1,237			
100029953	SENIOR	CT		12/20/2018		337,290							1,529	1,529			
100029957	HARTFORD	CT		12/20/2018		356,220							1,461	1,461			
100029971	WOODBRIIDGE	VA		12/20/2018		265,805							1,625	1,625			
100029973	HOUSTON	TX		12/20/2018		184,893							2,519	2,519			
100029974	TULSA	OK		12/20/2018		185,504							747	747			
100029975	DAMASCUS	ND		12/20/2018		526,508							2,225	2,225			
100029984	BONEY LAKE	WA		12/20/2018		228,579							1,225	1,225			
100029985	ALBUQUERQUE	NM		12/20/2018		222,194							902	902			
100030006	NOTTINGHAM	ND		12/20/2018		501,521							1,989	1,989			
100030013	LITTLE ROCK	AR		12/20/2018		987,853							1,648	1,648			
100030014	EAST HAMPTON	NY		12/20/2018		880,087							1,690	1,690			
100030016	GLENN DALE	ND		12/20/2018		154,665							75	75			
100030024	PINELLAS PARK	FL		12/20/2018		159,794							690	690			
100030039	MISSOURI CITY	TX		12/20/2018		116,921							1,071	1,071			
100030043	DES MOINES	IA		12/20/2018		343,635							1,305	1,305			
100030047	FORT WORTH	TX		12/20/2018		132,448							1,127	1,127			
100030062	GAINESVILLE	GA		12/20/2018		183,304							210	210			
100030069	ALBUQUERQUE	NM		12/20/2018		253,586							1,449	1,449			
100030092	PHOENIX	AZ		12/20/2018		725,803							1,043	1,043			
100030099	SUNRISE	FL		12/20/2018		481,431							1,463	1,463			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030117	FORT WASHINGTON	MD		12/20/2018		340,305							1,716				
100030121	SUMNERVILLE	SC		12/20/2018		163,744							901				
100030124	SAN FRANCISCO	CA		12/20/2018		1,493,281							1,320				
100030131	DENVER	NC		12/20/2018		786,356							1,097				
100030133	WESTLAND	MI		12/20/2018		58,983							225				
100030139	JACKSONVILLE	FL		12/20/2018		475,853							2,321				
100030147	NEILBURY PARK	CA		12/20/2018		1,730,061							3,882				
100030176	WEST NEW YORK	NJ		12/20/2018		174,729							1,037				
100030180	OCEANSIDE	CA		12/20/2018		890,247							3,193				
100030193	UPPER MERLBORO	MD		12/20/2018		610,436							1,383				
100030200	DAYTONA BEACH	FL		12/20/2018		348,599							884				
100030228	PARKER	CO		12/20/2018		634,194							681				
100030246	PITTSBURG	CA		12/20/2018		154,673							591				
100030261	STATESVILLE	NC		12/20/2018		227,086							180				
100030274	MONTGOMERY	AL		12/20/2018		546,525							800				
100030284	BROOKHEAD	WI		12/20/2018		221,052							297				
100030292	GLENDALE	NY		12/20/2018		701,190							1,192				
100030298	BLUE SPRINGS	MO		12/20/2018		282,088							1,020				
100030308	LORTON	VA		12/20/2018		796,768							4,045				
100030310	DAGSBORO	DE		12/20/2018		177,613							2,211				
100030320	PITTSBURG	CA		12/20/2018		878,538							1,328				
100030348	LAKELAND	FL		12/20/2018		376,169							1,877				
100030354	CYPRESS	CA		12/20/2018		808,996							1,923				
100030356	CERRITOS	CA		12/20/2018		992,158							1,634				
100030360	TUCSON	AZ		12/20/2018		432,461							(411)				
100030372	PERTH AIRDY	NJ		12/20/2018		472,001							2,866				
100030376	FREDERICKSBURG	VA		12/20/2018		703,526							1,171				
100030384	BATON ROUGE	LA		12/20/2018		26,193							157				
100030404	ATLANTA	GA		12/20/2018		383,794							880				
100030428	MOORE	LA		12/20/2018		48,332							248				
100030443	MORRALK	CT		12/20/2018		577,497							1,630				
100030452	DELAND	FL		12/20/2018		349,694							1,641				
100030467	SANTA CRUZ	CA		12/20/2018		1,273,547							4,365				
100030474	QUEY	MD		12/20/2018		273,006							1,493				
100030505	NEWARK	NJ		12/20/2018		494,494							679				
100030506	HOUSTON	TX		12/20/2018		188,929							997				
100030508	HOUSTON	TX		12/20/2018		236,097							1,189				
100030514	HORIZON CITY	TX		12/20/2018		160,561							852				
100030521	ROME	GA		12/20/2018		145,626							558				
100030548	HOUSTON	TX		12/20/2018		192,041							986				
100030551	HOUSTON	TX		12/20/2018		184,352							1,018				
100030560	AUSTIN	TX		12/20/2018		273,660							1,094				
100030568	CHARLOTTE	NC		12/20/2018		323,670							482				
100030571	HOUSTON	TX		12/20/2018		174,476							1,146				
100030575	GLEN GARNER	NJ		12/20/2018		383,709							846				
100030576	HOUSTON	TX		12/20/2018		190,786							1,024				
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		194,600							833				
100030625	SUTTER CREEK	CA		12/20/2018		400,080							5,305				
100030629	MIAMI	FL		04/09/2019		813,961							245				
100030630	VALHICO	FL		04/09/2019		500,118							257				
100030632	FLUSHING	NY		04/09/2019		1,917,492							2,562				

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030633	FRANKLIN	IL		04/09/2019			904,244							1,727	1,727			
100030634	KISSIMEE	FL		04/09/2019			846,503							641	641			
100030636	NORTH MIAMI	FL		04/09/2019			457,370							236	236			
100030637	BAKERSFIELD	CA		04/09/2019			795,448							1,062	1,062			
100030638	LOS ANGELES	CA		04/09/2019			1,602,706							651	651			
100030639	BOYNTON BEACH	FL		04/09/2019			429,020							507	507			
100030640	ANTIOCH	CA		04/09/2019			407,131							3,320	3,320			
100030641	JAMAICA	NY		04/09/2019			1,268,159							811	811			
100030643	IRVINE	CA		04/09/2019			5,202,946							7,964	7,964			
100030644	WESLEY CHAPEL	FL		04/09/2019			611,771							1,468	1,468			
100030646	LAS VEGAS	NV		04/09/2019			752,749							864	864			
100030647	BRENTWOOD	CA		04/09/2019			1,373,660							1,842	1,842			
100030648	CARSON	CA		04/09/2019			1,392,064							1,951	1,951			
100030651	BROOK	NY		04/09/2019			1,385,472							1,471	1,471			
100030652	WEST HEMPSTEAD	NY		04/09/2019			941,126							912	912			
100030653	TRINITY	NC		04/09/2019			754,434							770	770			
100030660	DUBLURY	MA		04/09/2019			1,062,753							1,011	1,011			
100030681	RANCHO CUCAMONGA	CA		04/09/2019			726,610							1,177	1,177			
100030682	EAST BOSTON	MA		04/09/2019			503,764							624	624			
100030684	CHARLOTTE	NC		04/09/2019			664,516							2,272	2,272			
100030687	LOS ANGELES	CA		04/09/2019			779,239							1,240	1,240			
100030689	SPRINGFIELD	NY		04/09/2019			589,751							625	625			
100030690	GARDEN CITY	NY		04/09/2019			1,155,374							1,414	1,414			
100030691	PLEASANT HILL	CA		04/09/2019			997,502							1,527	1,527			
100030693	ORLANDO	FL		04/09/2019			640,313							895	895			
100030694	CRESCENT CITY	CA		04/09/2019			376,110							1,995	1,995			
100030697	RIVERVIEW	FL		04/09/2019			340,238							1,790	1,790			
100030699	SEATTLE	WA		04/09/2019			673,736							1,012	1,012			
100030901	TAKE VISTA	CA		04/09/2019			761,640							5,573	5,573			
100030902	WHITTIER	CA		04/09/2019			655,785							998	998			
100030903	OZONE PARK	NY		04/09/2019			909,279							2,066	2,066			
100030905	WHITTIER	CA		04/09/2019			663,877							1,638	1,638			
100030906	CARSON	CA		04/09/2019			628,287							1,338	1,338			
100030907	SANTA CLARA	CA		04/09/2019			722,360							2,445	2,445			
100030908	SALINAS	CA		04/09/2019			1,027,799							1,381	1,381			
100030909	MEIO	WA		04/09/2019			570,024							1,923	1,923			
100030911	FORT LAUDERDALE	FL		04/09/2019			461,786							2,036	2,036			
100030912	FORT COLLINS	CO		04/09/2019			369,276							2,241	2,241			
100030913	SAN JOSE	CA		04/09/2019			934,252							4,632	4,632			
100030914	SYLMAR	CA		04/09/2019			511,975							1,365	1,365			
100030916	LOS ANGELES	CA		04/09/2019			380,810							1,206	1,206			
100030917	HAVERHILL	MA		04/09/2019			331,062							2,222	2,222			
100030918	BROOK	NY		04/09/2019			589,210							1,052	1,052			
100030922	LOS ANGELES	CA		04/09/2019			309,442							1,287	1,287			
100030923	OAKLAND	CA		04/09/2019			541,099							2,479	2,479			
100030924	LA PIENITE	CA		04/09/2019			526,031							758	758			
100030926	NEW YORK	NY		04/09/2019			1,080,918							1,050	1,050			
100030927	OAKLAND	CA		04/09/2019			442,612							1,129	1,129			
100030930	BOSTON	MA		04/09/2019			546,104							3,929	3,929			
100030931	GLEN ARI	MD		04/09/2019			568,664							681	681			
100030933	SAN MARCOS	CA		04/09/2019			266,182							4,379	4,379			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030934	BROOKLYN	NY		04/09/2019		638,302							1,532	1,532			
100030935	LOS ANGELES	CA		04/09/2019		557,253							873	873			
100030936	LOS ANGELES	CA		04/09/2019		1,157,535							1,037	1,037			
100030940	LOS ANGELES	CA		04/09/2019		1,171,339							1,480	1,480			
100030941	PORTLAND	OR		04/09/2019		454,166							974	974			
100030942	WASHINGTON	DC		04/09/2019		158,086							669	669			
100030944	HERNANDO	FL		04/09/2019		886,343							3,293	3,293			
100030945	MIAMI	FL		03/29/2019		447,495							570	570			
100030949	MIRA LOMA	CA		03/29/2019		1,111,426							1,600	1,600			
100030950	LOS ANGELES	CA		03/29/2019		678,833							2,532	2,532			
100030951	JACKSONVILLE	FL		03/29/2019		643,392							546	546			
100030952	PALM COAST	FL		03/29/2019		404,854							476	476			
100030954	DELRAY BEACH	FL		03/29/2019		643,327							1,203	1,203			
100030956	TULARE	CA		03/29/2019		467,491							633	633			
100030958	ARIZONA	CA		03/29/2019		353,686							1,367	1,367			
100030960	NAPLES	FL		03/29/2019		397,201							788	788			
100030961	SAN BERNARDINO	CA		03/29/2019		766,959							1,076	1,076			
100030962	LODI	CA		03/29/2019		1,076,096							1,742	1,742			
100030967	ORLANDO	FL		03/29/2019		476,881							394	394			
100030969	FRESNO	CA		03/29/2019		484,012							659	659			
100030970	TRACY	CA		03/29/2019		499,410							3,739	3,739			
100030972	CHESAPEAKE	VA		03/29/2019		621,969							839	839			
100030973	PORT HENRIE	CA		03/29/2019		875,105							2,348	2,348			
100030974	OUTLER BAY	FL		03/29/2019		579,149							1,105	1,105			
100030976	MATTESON	IL		03/29/2019		594,674							621	621			
100030977	SMITH TOWN	NY		03/29/2019		1,208,543							4,953	4,953			
100030978	FRESNO	CA		03/29/2019		482,460							885	885			
100030979	DISTRICT HEIGHTS	MO		03/29/2019		663,604							621	621			
100030981	SALIDA	CA		03/29/2019		549,532							1,904	1,904			
100030983	SAINT CHARLES	IL		03/29/2019		743,248							1,396	1,396			
100030986	BUELLTON	CA		03/29/2019		1,458,674							2,050	2,050			
100030988	MORENO VALLEY	CA		03/29/2019		982,450							1,442	1,442			
100030990	OCEANSIDE	CA		03/29/2019		1,225,620							1,538	1,538			
100030992	CLINTON	MO		03/29/2019		769,867							1,291	1,291			
100030993	HAMILTON TWP	NJ		03/29/2019		431,802							1,252	1,252			
100030996	BRIOX TOWNSHIP	NJ		03/29/2019		1,015,361							1,860	1,860			
100030997	LAUDERDALE LAKES	FL		03/29/2019		212,389							1,421	1,421			
100030998	FARMINGTON	CT		03/29/2019		848,627							1,113	1,113			
100030999	MARGATE	FL		03/29/2019		572,902							706	706			
100031511	DUBLIN	CA		03/29/2019		1,082,642							1,514	1,514			
100031513	MORENO VALLEY	CA		03/29/2019		742,113							803	803			
100031514	RICHMOND	CA		03/29/2019		794,351							1,114	1,114			
100031516	STATEN ISLAND	NY		03/29/2019		1,091,984							1,001	1,001			
100031517	CATHEDRAL CITY	CA		03/29/2019		544,749							891	891			
100031518	POMONA	CA		03/29/2019		721,842							904	904			
100031519	SOMERSET	NJ		03/29/2019		398,352							2,161	2,161			
100031520	VISTA	CA		03/29/2019		1,237,502							1,079	1,079			
100031522	OAK PARK	IL		03/29/2019		115,230							220	220			
100031523	MIRAMAR	FL		03/29/2019		916,292							1,289	1,289			
100031524	LOMPOC	CA		03/29/2019		868,886							1,815	1,815			
100031526	DANA POINT	CA		03/29/2019		976,463							2,617	2,617			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031527	PHOENIX	AZ		03/29/2019		253,405							1,109	1,109			
100031528	BAKERSFIELD	CA		03/29/2019		201,755							1,326	1,326			
100031530	HIGHLAND	CA		03/29/2019		1,009,574							1,299	1,299			
100031534	MIRAMAR	FL		03/29/2019		531,347							1,039	1,039			
100031536	ROSEVILLE	CA		03/29/2019		587,124							855	855			
100031538	TURLOCK	CA		03/29/2019		613,870							465	465			
100031540	STREAMWOOD	IL		03/29/2019		333,862							1,941	1,941			
100031541	MIAMI	FL		03/29/2019		540,227							2,890	2,890			
100031542	SALIDA	CA		03/29/2019		549,264							794	794			
100031544	WOODLAND HILLS	CA		03/29/2019		1,214,823							3,495	3,495			
100031545	VALLEY CENTER	CA		03/29/2019		633,686							1,187	1,187			
100031547	CHICO	CA		03/29/2019		339,163							613	613			
100031548	PETALUMA	CA		03/29/2019		1,377,701							2,991	2,991			
100031549	NAPA	CA		03/29/2019		1,005,958							1,941	1,941			
100031550	RIVERSIDE	CA		03/29/2019		719,074							1,830	1,830			
100031553	CONCORD	NY		03/29/2019		541,562							3,320	3,320			
100031554	SANFORD	FL		03/29/2019		166,778							1,153	1,153			
100031556	WEST HAVERSTRAW	NY		03/29/2019		244,804							1,778	1,778			
100031557	PELHAM	FL		03/29/2019		861,468							1,038	1,038			
100031558	REDDING	CA		03/29/2019		841,740							1,098	1,098			
100031560	PALMDALE	CA		03/29/2019		490,779							773	773			
100031561	LAS VEGAS	NV		03/29/2019		244,932							1,790	1,790			
100031562	VACAVILLE	CA		03/29/2019		1,341,310							1,905	1,905			
100031563	SAN DIEGO	CA		03/29/2019		970,037							1,368	1,368			
100031564	KISSIMEE	FL		03/29/2019		289,162							473	473			
100031566	FALLBROOK	CA		03/29/2019		638,934							1,171	1,171			
100031567	SACRAMENTO	CA		03/29/2019		518,922							537	537			
100031568	ANAHEIM	CA		03/29/2019		914,770							1,124	1,124			
100031571	SALINAS	CA		03/29/2019		1,005,477							1,077	1,077			
100031572	MODESTO	CA		03/29/2019		386,308							688	688			
100031574	DUNEDIN	FL		03/29/2019		318,133							807	807			
100031575	PLEASANT HILL	CA		03/29/2019		991,314							1,048	1,048			
100031576	YUBA CITY	CA		03/29/2019		299,759							468	468			
100031578	ANTIOCH	CA		03/29/2019		906,857							1,291	1,291			
100031579	MOORPARK	CA		03/29/2019		599,438							1,415	1,415			
100031583	LAVERNE	AZ		03/29/2019		743,673							1,068	1,068			
100031584	SAN JOSE	CA		03/29/2019		1,205,189							2,127	2,127			
100031585	IRVINE	CA		03/29/2019		1,286,882							1,992	1,992			
100031586	HALEAH	FL		03/29/2019		308,087							515	515			
100031587	SAN JOSE	CA		03/29/2019		1,664,115							3,124	3,124			
100031588	ROCKLIN	CA		03/29/2019		1,360,882							2,662	2,662			
100031590	MARINA	CA		03/29/2019		1,262,249							2,220	2,220			
100031594	ALISO VIEJO	CA		03/29/2019		1,612,123							6,742	6,742			
100031595	SACRAMENTO	CA		03/29/2019		425,103							1,255	1,255			
100031596	BLYTHE	CA		03/29/2019		172,039							1,133	1,133			
100031597	PARRISH	FL		03/29/2019		545,446							791	791			
100031598	PALMDALE	CA		03/29/2019		576,806							836	836			
100031599	BENSON	NC		03/29/2019		482,230							9,217	9,217			
100031603	HAITHORNE	CA		03/29/2019		728,352							1,039	1,039			
100031604	VAN NUYS	CA		03/29/2019		674,690							884	884			
100031605	POMONA	CA		03/29/2019		819,472							1,503	1,503			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18		
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100031606	LAKE FOREST		CA		03/29/2019		1,104,598							2,096	2,096				
100031607	WEST ORANGE		NJ		03/29/2019		529,227							1,587	1,587				
100031608	MORENO VALLEY		CA		03/29/2019		505,389							723	723				
100031610	PERRIS		CA		03/29/2019		716,512							1,039	1,039				
100031611	RANCHO CORDOVA		CA		03/29/2019		386,193							2,150	2,150				
100031612	FED BLUFF		CA		03/29/2019		485,693							1,209	1,209				
100031614	MANTECA		CA		03/29/2019		833,222							1,176	1,176				
100031616	AMITYVILLE		NY		03/29/2019		482,636							3,960	3,960				
100031618	ORLANDO		FL		03/29/2019		528,885							2,566	2,566				
100031619	COCONUT CREEK		FL		03/29/2019		120,483							872	872				
100031620	DELTONA		FL		03/29/2019		346,815							411	411				
100031621	LONG BEACH		CA		03/29/2019		777,499							1,093	1,093				
100031624	CHICAGO		IL		03/29/2019		454,835							386	386				
100031625	NORTH LAUDERDALE		FL		03/29/2019		282,827							1,212	1,212				
100031627	NORWALK		CA		03/29/2019		724,012							1,054	1,054				
100031628	VAN NUYS		CA		03/29/2019		758,074							904	904				
100031629	OAKLAND		CA		03/29/2019		1,092,877							1,592	1,592				
100031630	WOODLAND HILLS		CA		03/29/2019		1,161,639							2,012	2,012				
100031632	WOODHAVEN		NY		03/29/2019		742,681							4,902	4,902				
100031633	MIAMI		FL		03/29/2019		561,006							2,435	2,435				
100031634	SAINT CLOUD		FL		03/29/2019		315,110							1,464	1,464				
100031635	BRENTWOOD		CA		03/29/2019		669,421							1,175	1,175				
100031637	NORCO		CA		03/29/2019		1,012,351							1,213	1,213				
100031638	STOCKTON		CA		03/29/2019		391,674							575	575				
100031640	LAS VEGAS		NV		03/29/2019		228,446							1,370	1,370				
100031642	PITTSBURG		CA		03/29/2019		675,686							777	777				
100031643	FRESNO		CA		03/29/2019		372,274							302	302				
100031644	SAN JOSE		CA		03/29/2019		1,152,180							2,073	2,073				
100031646	ADELANTO		CA		03/29/2019		509,022							588	588				
100031647	LYNWOOD		CA		03/29/2019		564,482							809	809				
100031650	MIAMI		FL		03/29/2019		521,526							1,047	1,047				
100031652	RICHMOND		CA		03/29/2019		876,871							1,251	1,251				
100031654	NORTH PORT		FL		03/29/2019		719,677							983	983				
100031655	QUILVER CITY		CA		03/29/2019		1,475,990							2,124	2,124				
100031656	RANCHO CUCAMONGA		CA		03/29/2019		1,074,659							2,251	2,251				
100031658	CHULA VISTA		CA		03/29/2019		820,848							1,766	1,766				
100031660	MELBOURNE		FL		03/29/2019		584,802							495	495				
100031661	LOIMPOC		CA		03/29/2019		628,714							830	830				
100031662	HEMET		CA		03/29/2019		328,059							754	754				
100031663	FAIRFIELD		CA		03/29/2019		878,810							1,482	1,482				
100031666	CANYON LAKE		CA		03/29/2019		576,064							964	964				
100031668	HOLLISTER		CA		03/29/2019		1,141,302							1,696	1,696				
100031669	ORANGE		CA		03/29/2019		869,310							2,885	2,885				
100031670	ORLANDO		CA		03/29/2019		604,322							1,096	1,096				
100031671	PALM COAST		FL		03/29/2019		444,016							552	552				
100031672	TAMPA		FL		03/29/2019		190,548							868	868				
100031673	PALMDALE		CA		03/29/2019		434,066							1,457	1,457				
100031676	VALLEY STREAM		NY		03/29/2019		1,025,243							847	847				
100031677	RIALTO		CA		03/29/2019		511,551							2,254	2,254				
100031678	PALM BEACH		FL		03/29/2019		312,066							1,662	1,662				
100031682	EL CENTRO		CA		03/29/2019		352,312							300	300				

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031683	PHOENIX	AZ		03/29/2019		244,026							346	346			
100031684	AMERICAN CANYON	CA		03/29/2019		1,150,301							1,571	1,571			
100031686	PORT ST LUCIE	FL		03/29/2019		327,053							563	563			
100031688	SANTA ROSA	CA		03/29/2019		1,665,681							2,408	2,408			
100031689	BAKERSFIELD	CA		03/29/2019		171,597							243	243			
100031692	FRESNO	CA		03/29/2019		350,387							497	497			
100031693	OCALA	FL		03/29/2019		215,158							1,285	1,285			
100031695	FORT LAUDERDALE	FL		03/29/2019		382,405							1,383	1,383			
100031698	VALLEJO	CA		03/29/2019		424,380							644	644			
100031699	VALLEJO	CA		03/29/2019		765,682							1,625	1,625			
100031700	NORTH PORT	FL		03/29/2019		420,954							2,006	2,006			
100031701	CAPE CANVERAL	FL		03/29/2019		206,561							324	324			
100031702	KATY	TX		03/29/2019		349,671							483	483			
100031703	RIVERSIDE	CA		03/29/2019		713,853							989	989			
100031705	SACRAMENTO	CA		03/29/2019		408,149							1,004	1,004			
100031706	LAKE ELSINORE	CA		03/29/2019		192,200							3,604	3,604			
100031708	CONCORD	CA		03/29/2019		1,758,944							2,195	2,195			
100031710	SUN VALLEY	CA		03/29/2019		904,538							2,054	2,054			
100031711	CITRUS HEIGHTS	CA		03/29/2019		456,614							773	773			
100031715	GLENDALE	AZ		03/29/2019		838,935							1,356	1,356			
100031718	SAN FRANCISCO	CA		03/29/2019		1,336,852							1,924	1,924			
100031719	PORT SAINT LUCIE	FL		03/29/2019		211,489							1,021	1,021			
100031720	NORWALK	CA		03/29/2019		833,070							1,315	1,315			
100031721	UNION CITY	CA		03/29/2019		1,522,551							2,217	2,217			
100031722	CYPRESS	CA		03/29/2019		1,170,978							1,685	1,685			
100031724	TINLEY PARK	IL		03/29/2019		348,318							473	473			
100031725	CENTENNIAL	CO		03/29/2019		1,802,416							2,451	2,451			
100031728	SACRAMENTO	CA		03/29/2019		472,439							1,290	1,290			
100031729	MODESTO	CA		03/29/2019		526,895							586	586			
100031731	BALDWIN PARK	CA		03/29/2019		617,383							948	948			
100031735	ESCONDIDO	CA		03/29/2019		396,410							1,111	1,111			
100031738	ROSELAND	NY		03/29/2019		845,403							1,806	1,806			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		430,428							772	772			
100031742	SAN PEDRO	CA		03/29/2019		1,054,320							2,006	2,006			
100031744	BAKERSFIELD	CA		03/29/2019		308,097							453	453			
100031747	THOUSAND OAKS	CA		03/29/2019		1,296,902							2,146	2,146			
100031748	GILBERT	AZ		03/29/2019		569,526							921	921			
100031749	MESA	AZ		03/29/2019		379,607							551	551			
100031750	VALLEJO	CA		03/29/2019		545,342							459	459			
100031751	VACAVILLE	CA		03/29/2019		752,628							966	966			
100031752	MESA	AZ		03/29/2019		191,732							532	532			
100031753	CLERMONT	FL		03/29/2019		1,202,184							1,187	1,187			
100031754	COLTON	CA		03/29/2019		498,073							3,174	3,174			
100031757	BANNING	CA		03/29/2019		419,954							891	891			
100031758	ONTARIO	CA		03/29/2019		456,119							931	931			
100031759	RENO	NV		03/29/2019		487,508							907	907			
100031760	MCFARLAND	CA		03/29/2019		241,010							338	338			
100031762	POIMONA	CA		03/29/2019		613,420							1,078	1,078			
100031763	MESA	AZ		03/29/2019		345,527							408	408			
100031764	RIVERSIDE	CA		03/29/2019		596,228							1,570	1,570			
100031765	HIGHLAND	CA		03/29/2019		968,226							2,577	2,577			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031766	NORTHRIDGE	CA		03/29/2019		1,134,323							2,067	2,067			
100031768	SACRAMENTO	CA		03/29/2019		610,703							885	885			
100031769	ESCONDIDO	CA		03/29/2019		877,249							1,578	1,578			
100031770	PHOENIX	AZ		03/29/2019		333,141							397	397			
100031771	SEBASTIAN	FL		03/29/2019		189,638							274	274			
100031774	ORVILLE	CA		03/29/2019		345,712							446	446			
100031775	MIAMI	FL		03/29/2019		475,948							933	933			
100031776	FRESNO	CA		03/29/2019		364,752							391	391			
100031777	SAN FRANCISCO	CA		03/29/2019		904,747							1,299	1,299			
100031778	POCONO	CA		03/29/2019		718,097							1,076	1,076			
100031779	WEST COVINA	CA		03/29/2019		608,026							882	882			
100031782	SANTA ANA	CA		03/29/2019		1,101,151							1,546	1,546			
100031783	HIGHLAND	CA		03/29/2019		624,064							2,594	2,594			
100031784	LOS ANGELES	CA		03/29/2019		504,920							1,099	1,099			
100031785	PLANT CITY	FL		03/29/2019		334,948							8,330	8,330			
100031786	CLOWIS	CA		03/29/2019		337,765							769	769			
100031787	MIAMI	FL		03/29/2019		474,427							725	725			
100031789	SAN DIEGO	CA		03/29/2019		730,474							1,387	1,387			
100031792	STOCKTON	CA		03/29/2019		410,058							1,683	1,683			
100031793	CHICAGO	IL		03/29/2019		806,434							1,138	1,138			
100031794	CARSON	CA		03/29/2019		516,730							665	665			
100031795	ENCINITAS	CA		03/29/2019		1,720,064							2,475	2,475			
100031797	SAN RAMON	CA		03/29/2019		1,050,354							6,489	6,489			
100031798	SAN FRANCISCO	CA		03/29/2019		1,302,574							1,888	1,888			
100031799	PROVIDENCE	RI		03/29/2019		428,339							789	789			
100031800	ORLANDO	FL		03/29/2019		646,130							908	908			
100031802	PEMBROKE PINES	FL		03/29/2019		539,641							5,832	5,832			
100031803	PORT ST LUCIE	FL		03/29/2019		185,654							259	259			
100031805	LAS VEGAS	NV		03/29/2019		1,375,089							2,301	2,301			
100031808	LOMITA	CA		03/29/2019		1,411,729							1,537	1,537			
100031809	LONG BEACH	CA		03/29/2019		928,516							5,455	5,455			
100031812	FULLERTON	CA		03/29/2019		943,437							1,314	1,314			
100031813	TAMPA	FL		03/29/2019		229,889							1,430	1,430			
100031814	PORT ST LUCIE	FL		03/29/2019		422,719							596	596			
100031815	SANTA ANA	CA		03/29/2019		857,652							1,239	1,239			
100031816	FONTANA	CA		03/29/2019		383,504							633	633			
100031817	NORWALK	CA		03/29/2019		685,776							3,159	3,159			
100031818	BALDWIN PARK	CA		03/29/2019		523,940							1,396	1,396			
100031819	OAKLEY	CA		03/29/2019		706,435							1,021	1,021			
100031820	MISSION VIEJO	CA		03/29/2019		632,910							882	882			
100031821	HAYWARD	CA		03/29/2019		990,802							2,359	2,359			
100031824	MONTEREY	CA		03/29/2019		1,246,481							1,969	1,969			
100031825	BAKERSFIELD	CA		03/29/2019		444,859							889	889			
100031826	ONTARIO	CA		03/29/2019		628,627							1,083	1,083			
100031827	RIVERSIDE	CA		03/29/2019		467,574							924	924			
100031828	RIVERSIDE	CA		03/29/2019		447,390							1,008	1,008			
100031829	CONCORD	CA		03/29/2019		888,320							1,289	1,289			
100031831	POCONO	CA		03/29/2019		487,901							2,237	2,237			
100031832	SAN YSIDRO	CA		03/29/2019		795,174							772	772			
100031835	COLTON	CA		03/29/2019		511,980							737	737			
100031836	SANTA PALLA	CA		03/29/2019		565,751							999	999			

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1	Loan Number	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
		2	3					8	9	10	11	12						13
		City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031838		FORT LAUDERDALE	FL		03/29/2019		472,373							1,218	1,218			
100031839		STOCKTON	CA		03/29/2019		187,162							322	322			
100031840		LOS BANOS	CA		03/29/2019		612,572							1,173	1,173			
100031841		SOUTH BROAD BROOK	NJ		03/29/2019		294,736							1,385	1,385			
100031842		VALLEY CENTER	CA		03/29/2019		632,113							715	715			
100031843		SAN LEANDRO	CA		03/29/2019		1,061,890							5,072	5,072			
100031844		JUPITER	FL		03/29/2019		249,681							592	592			
100031846		MONTEBELLO	CA		03/29/2019		1,148,966							1,825	1,825			
100031849		CYPRESS	CA		03/29/2019		569,656							2,191	2,191			
100031850		HOLLYWOOD	FL		03/29/2019		389,665							1,286	1,286			
100031852		AMERICAN CANYON	CA		03/29/2019		1,086,090							2,488	2,488			
100031853		OLIVER CITY	CA		03/29/2019		771,736							1,359	1,359			
100031856		RIALTO	CA		03/29/2019		677,403							967	967			
100031858		MIDWAY CITY	CA		03/29/2019		599,017							833	833			
100031859		OAKLAND	CA		03/29/2019		901,008							1,136	1,136			
100031862		COMPTON	CA		03/29/2019		1,042,722							2,169	2,169			
100031863		ROILAND HEIGHTS	CA		03/29/2019		653,456							1,287	1,287			
100031864		MODESTO	CA		03/29/2019		431,256							1,007	1,007			
100031865		ESCONDIDO	CA		03/29/2019		477,079							830	830			
100031866		COLTON	CA		03/29/2019		501,320							530	530			
100031867		LEVITTOWN	NY		03/29/2019		691,559							1,061	1,061			
100031870		HARBOR CITY	CA		03/29/2019		1,145,608							1,878	1,878			
100031872		SACRAMENTO	CA		03/29/2019		363,273							588	588			
100031874		LODI	CA		03/29/2019		577,715							841	841			
100031876		FORT WERS	FL		03/29/2019		855,085							2,077	2,077			
100031877		FONTANA	CA		03/29/2019		725,374							1,194	1,194			
100031880		TOLLESON	AZ		03/29/2019		277,182							811	811			
100031882		LOS ANGELES	CA		03/29/2019		1,151,964							1,457	1,457			
100031884		RIVERSIDE	CA		03/29/2019		353,903							434	434			
100031885		RENO	NV		03/29/2019		1,750,900							2,369	2,369			
100031888		OWNRD	CA		03/29/2019		828,301							1,364	1,364			
100031889		MIAMI LAKES	FL		03/29/2019		631,261							1,074	1,074			
100031890		CYPRESS	CA		03/29/2019		851,736							1,225	1,225			
100031891		GREENACRES	FL		03/29/2019		450,043							850	850			
100031892		VACAVILLE	CA		03/29/2019		609,162							859	859			
100031893		CHISAGO CITY	IL		03/29/2019		550,608							1,128	1,128			
100031894		WEST SACRAMENTO	CA		03/29/2019		431,944							917	917			
100031896		OCEANSIDE	CA		03/29/2019		541,289							782	782			
100031897		LONG BEACH	CA		03/29/2019		687,846							2,955	2,955			
100031898		LOS ANGELES	CA		03/29/2019		977,054							1,000	1,000			
100031899		ANTIOCH	CA		03/29/2019		840,502							2,311	2,311			
100031900		RANCHO SANTA MARGARI	CA		03/29/2019		785,493							1,416	1,416			
100031901		RIVERSIDE	CA		03/29/2019		477,882							737	737			
100031903		RIVERSIDE	CA		03/29/2019		600,786							844	844			
100031905		LIVERMORE	CA		03/29/2019		904,194							981	981			
100031907		SANTA ROSA	CA		03/29/2019		799,727							1,145	1,145			
100031908		CLOVERDALE	CA		03/29/2019		877,639							790	790			
100031909		DIXON	CA		03/29/2019		484,384							1,497	1,497			
100031911		RANCHO CUCAMONGA	CA		03/29/2019		596,544							748	748			
100031912		SAN JOSE	CA		03/29/2019		1,563,305							2,309	2,309			
100031914		SUN VALLEY	CA		03/29/2019		1,081,956							1,366	1,366			

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	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031917	THOUSAND OAKS	CA		03/29/2019		821,004							1,114	1,114			
100031921	CHICAGO	IL		03/29/2019		372,909							96	96			
100031922	GLENDALE	AZ		03/29/2019		222,946							688	688			
100031923	SALINAS	CA		03/29/2019		675,742							960	960			
100031924	BENICIA	CA		03/29/2019		661,107							1,278	1,278			
100031925	PORT ST LUCIE	FL		03/29/2019		355,885							763	763			
100031927	LYNBROOK	NY		03/29/2019		921,553							4,717	4,717			
100031928	PARAMOUNT	CA		03/29/2019		709,270							1,017	1,017			
100031930	SAN RAMON	CA		03/29/2019		1,586,943							2,140	2,140			
100031932	PALM BAY	FL		03/29/2019		289,406							779	779			
100031935	MIRAMAR	FL		03/29/2019		422,439							711	711			
100031938	EAST ORANGE	NJ		03/29/2019		254,604							731	731			
100031939	CATHEDRAL CITY	CA		03/29/2019		284,030							714	714			
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		944,175							1,430	1,430			
100031941	ESCONDIDO	CA		03/29/2019		544,340							1,095	1,095			
100031942	PEMBROKE PINES	FL		03/29/2019		362,300							464	464			
100031943	ALISO VIEJO	CA		03/29/2019		600,992							1,294	1,294			
100031945	MODESTO	CA		03/29/2019		510,484							1,053	1,053			
100031946	CARSON	CA		03/29/2019		901,031							1,657	1,657			
100031949	WEST COVINA	CA		03/29/2019		611,351							1,314	1,314			
100031950	SAN JOSE	CA		03/29/2019		1,281,841							2,984	2,984			
100031951	SAN DIEGO	CA		03/29/2019		696,167							868	868			
100031952	SOUTH OZONE PARK	NY		03/29/2019		679,096							1,343	1,343			
100031954	WINTON	CA		03/29/2019		334,698							688	688			
100031956	SAN DIEGO	CA		03/29/2019		852,598							1,155	1,155			
100031958	BELLFLOWER	CA		03/29/2019		728,519							1,510	1,510			
100031963	EL CAJON	CA		03/29/2019		1,079,955							3,162	3,162			
100031964	GRANDMA HILLS	CA		03/29/2019		726,466							1,437	1,437			
100031965	CHULA VISTA	CA		03/29/2019		866,409							1,645	1,645			
100031967	FAIRFIELD	CA		03/29/2019		448,423							2,110	2,110			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		781,830							1,024	1,024			
100031970	SAN DIEGO	CA		03/29/2019		784,572							1,460	1,460			
100031971	NEVADA CITY	CA		03/29/2019		383,563							1,967	1,967			
100031972	MIRAMAR	FL		03/29/2019		502,937							3,040	3,040			
100031974	SAN BERNARDINO	CA		03/29/2019		419,772							1,925	1,925			
100031975	CATHEDRAL CITY	CA		03/29/2019		224,582							498	498			
100031976	RIALTO	CA		03/29/2019		505,796							1,388	1,388			
100031977	FALLBROOK	CA		03/29/2019		993,864							1,356	1,356			
100031978	BEAUMONT	CA		03/29/2019		399,599							580	580			
100031981	YOLo	CA		03/29/2019		800,781							1,533	1,533			
100031983	WEST PALM BEACH	FL		03/29/2019		158,115							325	325			
100031984	CIOERO	IL		03/29/2019		209,310							937	937			
100031986	OAKLEY	CA		03/29/2019		502,965							874	874			
100031987	BAKERSFIELD	CA		03/29/2019		331,990							462	462			
100031988	LA PUENTE	CA		03/29/2019		442,941							649	649			
100031990	WATSONVILLE	CA		03/29/2019		800,810							1,078	1,078			
100031991	CAPE CORAL	FL		03/29/2019		370,887							644	644			
100031993	ARTESIA	CA		03/29/2019		810,997							1,144	1,144			
100031995	CHULA VISTA	CA		03/29/2019		450,289							637	637			
100031997	LAS VEGAS	NV		03/29/2019		168,167							1,206	1,206			
100031998	NIPOMO	CA		03/29/2019		1,234,461							2,376	2,376			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032000	LA PUENTE	CA		03/29/2019		697,273							1,047				
100032001	VISTA	CA		03/29/2019		425,515							2,067				
100032002	AUBURN	CA		03/29/2019		495,633							3,621				
100032004	SAN DIEGO	CA		03/29/2019		393,977							444				
100032006	SAN JOSE	CA		03/29/2019		1,316,052							1,271				
100032007	SAN JOSE	CA		03/29/2019		1,448,891							1,971				
100032008	RIVERVIEW	FL		03/29/2019		177,624							1,043				
100032011	TAMPA	FL		03/29/2019		184,687							542				
100032013	PORT SAINT LUCIE	FL		03/29/2019		239,771							820				
100032016	HIGHLAND	CA		03/29/2019		498,527							1,107				
100032018	MIAMI	FL		03/29/2019		197,726							1,574				
100032019	WASHINGTON	DC		03/29/2019		423,714							873				
100032022	FAIRFIELD	CA		03/29/2019		411,616							597				
100032024	RENO	NV		03/29/2019		282,792							387				
100032025	WEST COVINA	CA		03/29/2019		662,402							2,871				
100032027	ST. PETERSBURG	FL		03/29/2019		269,104							1,550				
100032031	COCA	FL		03/29/2019		292,237							1,594				
100032033	SPARKS	NV		03/29/2019		335,665							416				
100032034	NAPLES	FL		03/29/2019		1,036,940							1,486				
100032035	CULTON	CA		03/29/2019		408,155							587				
100032036	PENNGROVE	CA		03/29/2019		1,022,095							3,254				
100032038	DAILY CITY	CA		03/29/2019		1,295,959							2,548				
100032039	ARIZONA	CO		03/29/2019		501,735							1,007				
100032040	DEERFIELD BEACH	FL		03/29/2019		217,453							280				
100032041	SACRAMENTO	CA		03/29/2019		247,483							1,196				
100032042	FRESNO	CA		03/29/2019		164,135							366				
100032043	MADERA	CA		03/29/2019		253,551							292				
100032044	SUNRISE	FL		03/29/2019		290,290							1,775				
100032045	OAKLAND	CA		03/29/2019		1,416,854							2,431				
100032046	LAKEWOOD	CO		03/29/2019		479,420							776				
100032047	FONTANA	CA		03/29/2019		802,275							971				
100032048	INGLEWOOD	CA		03/29/2019		669,554							961				
100032050	SANTA ANA	CA		03/29/2019		593,882							1,137				
100032052	SAN FRANCISCO	CA		03/29/2019		1,176,831							2,224				
100032054	LAS VEGAS	NV		03/29/2019		253,887							1,116				
100032055	INGLEWOOD	CA		03/29/2019		647,091							713				
100032056	HAYWARD	CA		03/29/2019		857,125							1,475				
100032057	LOS BANOS	CA		03/29/2019		699,578							1,067				
100032058	OAKLAND	CA		03/29/2019		713,985							1,361				
100032059	HAYWARD	CA		03/29/2019		1,193,132							1,122				
100032060	SAN DIEGO	CA		03/29/2019		246,372							1,685				
100032061	HAYWARD	CA		03/29/2019		687,472							1,179				
100032062	BOYNTON BEACH	FL		03/29/2019		222,035							338				
100032063	MORGAN HILL	CA		03/29/2019		1,072,743							2,320				
100032064	SANTA MARIA	CA		03/29/2019		429,932							602				
100032065	SAN JOSE	CA		03/29/2019		1,084,959							1,588				
100032068	LOS ANGELES	CA		03/29/2019		960,256							1,511				
100032069	LA PUENTE	CA		03/29/2019		609,379							1,175				
100032071	LOS ANGELES	CA		03/29/2019		598,289							1,935				
100032073	LA PUENTE	CA		03/29/2019		499,670							5,841				
100032074	ROSEVILLE	CA		03/29/2019		411,874							1,816				

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13				
100032076	MESA		AZ	03/29/2019		233,873							405			
100032077	SAN BRUNO		CA	03/29/2019		1,054,001							1,334			
100032078	UNION CITY		CA	03/29/2019		776,063							1,884			
100032079	WHITTIER		CA	03/29/2019		534,090							2,589			
100032082	SALINAS		CA	03/29/2019		839,225							1,722			
100032083	HAYWARD		CA	03/29/2019		1,083,180							1,949			
100032084	SAN JOSE		CA	03/29/2019		786,654							1,069			
100032085	PHOENIX		AZ	03/29/2019		169,897							1,036			
100032086	FREMONT		CA	03/29/2019		1,090,406							1,526			
100032087	DURIE		CA	03/29/2019		611,001							1,571			
100032088	OCEANSIDE		CA	03/29/2019		366,533							592			
100032089	NAPLES		FL	03/29/2019		202,740							690			
100032091	GLENDALE HEIGHTS		IL	03/29/2019		209,872							1,214			
100032093	IRVING		TX	03/29/2019		435,582							765			
100032094	SAN JOSE		CA	03/29/2019		890,832							4,754			
100032095	SALINAS		CA	03/29/2019		469,940							674			
100032096	CHICAGO		IL	03/29/2019		165,069							1,273			
100032098	OCALA		FL	03/29/2019		155,044							499			
100032100	OAKLAND		CA	03/29/2019		788,730							715			
100032101	MESA		AZ	03/29/2019		500,726							700			
100032102	MERED		CA	03/29/2019		222,354							417			
100032103	LOS ANGELES		CA	03/29/2019		503,982							894			
100032104	EL MIRAGE		AZ	03/29/2019		55,236							1,469			
100032105	STOCKTON		CA	03/29/2019		232,191							999			
100032106	LOS ANGELES		CA	03/29/2019		650,161							1,443			
100032108	GILROY		CA	03/29/2019		1,089,611							1,333			
100032109	HAYWARD		CA	03/29/2019		370,696							1,461			
100032111	SEASIDE		CA	03/29/2019		600,462							1,038			
100032113	SAN JOSE		CA	03/29/2019		1,142,823							1,069			
100032114	PACIFICA		CA	03/29/2019		1,073,441							964			
100032116	ANTIOCH		CA	03/29/2019		615,178							2,844			
100032117	FEND		NV	03/29/2019		430,079							895			
100032118	RIVERSIDE		CA	03/29/2019		307,928							525			
100032120	ANTIOCH		CA	03/29/2019		440,906							1,964			
100032121	FREMONT		CA	03/29/2019		817,190							2,553			
100032122	OWARD		CA	03/29/2019		447,332							2,712			
100032123	STOCKTON		CA	03/29/2019		134,003							668			
100032126	SUNMIA		CA	03/29/2019		365,396							573			
100032127	SACRAMENTO		CA	03/29/2019		218,707							603			
100032128	ANTIOCH		CA	03/29/2019		383,824							706			
100032130	OWARD		CA	03/29/2019		469,805							1,394			
100032131	TRACY		CA	03/29/2019		485,193							1,277			
100032133	HOLLYWOOD		FL	03/29/2019		187,910							857			
100032134	CORONA		CA	03/29/2019		383,969							556			
100032135	INGLEWOOD		CA	03/29/2019		765,296							3,934			
100032136	PITTSBURG		CA	03/29/2019		380,786							757			
100032137	OPA LOCKA		FL	03/29/2019		45,967							149			
100032138	LOS ANGELES		CA	03/29/2019		378,019							511			
100032139	AUBRA		CO	03/29/2019		255,039							389			
100032140	SAN JOSE		CA	03/29/2019		1,031,961							1,471			
100032141	DENVER		CO	03/29/2019		189,216							1,855			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032144	SALINAS	CA		03/29/2019		480,945							1,447			
100032145	LOS ANGELES	CA		03/29/2019		263,068							594			
100032146	LA HABRA	CA		03/29/2019		508,652							992			
100032147	HOLLISTER	CA		03/29/2019		516,403							1,130			
100032148	STOCKTON	CA		03/29/2019		214,113							194			
100032152	SAN JOSE	CA		03/29/2019		875,907							2,881			
100032154	PHOENIX	AZ		03/29/2019		173,186							400			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		232,762							492			
100032159	MANTECA	CA		03/29/2019		334,529							1,743			
100032160	LOS ANGELES	CA		03/29/2019		541,590							1,080			
100032161	PORT SAINT LUCIE	FL		03/29/2019		148,906							912			
100032162	ANAHEIM	CA		03/29/2019		506,215							857			
100032165	STOCKTON	CA		03/29/2019		245,262							352			
100032166	STOCKTON	CA		03/29/2019		221,935							1,387			
100032167	LOS ANGELES	CA		03/29/2019		897,531							1,006			
100032168	CHICAGO	IL		03/29/2019		194,211							3,117			
100032169	PHOENIX	AZ		03/29/2019		185,736							513			
100032170	CHINO	CA		03/29/2019		315,680							510			
100032171	SACRAMENTO	CA		03/29/2019		172,108							246			
100032173	SALINAS	CA		03/29/2019		406,356							782			
100032177	CORRAL SPRINGS	FL		03/29/2019		175,646							318			
100032179	KISSIMEE	FL		03/29/2019		137,648							294			
100032180	EAST PALO ALTO	CA		03/29/2019		809,224							1,606			
100032181	LAKE WORTH	FL		03/29/2019		108,523							155			
100032182	HONOLULU	HI		03/29/2019		85,669							213			
100032183	LOS ANGELES	CA		03/29/2019		608,182							1,110			
100032184	OAKLAND	CA		03/29/2019		316,194							455			
100032187	PHOENIX	AZ		03/29/2019		59,627							294			
100032188	MODESTO	CA		03/29/2019		139,392							401			
100032189	OAKLAND	CA		03/29/2019		350,998							325			
100032190	SAN BERNARDINO	CA		03/29/2019		90,234							746			
100032194	SAN MATEO	CA		03/29/2019		122,976							954			
100032260	DUBLIN	IRL		06/21/2019		407,407							1,751			
100032266	CLARE	IRL		06/21/2019		123,710							1,246			
100032288	DUBLIN	IRL		06/21/2019		619,046							1,751			
100032311	DUBLIN	IRL		06/21/2019		419,769							1,246			
100032312	DUBLIN	IRL		06/21/2019		232,593							1,165			
100032341	MOWGHAN	IRL		06/21/2019		504,414							65,912			
100032372	OFFALY	IRL		06/21/2019		92,380							10,085			
100032376	WEXFORD	IRL		06/21/2019		505,801							1,566			
100032402	DUNEGAL	IRL		06/21/2019		207,437							5,870			
100032408	KILDARE	IRL		06/21/2019		971,775							1,381			
100032425	DUBLIN	IRL		06/21/2019		373,213							4,545			
100032440	DUBLIN	IRL		06/21/2019		890,373							1,543			
100032448	LIMERICK	IRL		06/21/2019		367,173							27,640			
100032451	DUBLIN	IRL		06/21/2019		542,755							2,260			
100032464	DUBLIN	IRL		06/21/2019		1,500,355							3,564			
100032468	WESTMEATH	IRL		06/21/2019		1,050,641							4,666			
100032478	DUBLIN	IRL		06/21/2019		1,114,274							2,537			
100032480	LIMERICK	IRL		06/21/2019		546,795							58,508			
100032498	KILDARE	IRL		06/21/2019		1,372,398							6,508			

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1	Loan Number	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18		
		2	3					8	9	10	11	12						13	
		City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
	100032699	OFFALY	IRL		06/21/2019		502,970							1,398	1,398	70			(385)
	100032513	CAVAN	IRL		06/21/2019		1,771,904							(6,588)	(6,588)	(385)			(5)
	100032631	DUBLIN	IRL		06/21/2019		27,688							3,056	3,056	147			147
	100032541	SLIGO	IRL		06/21/2019		526,422							495	495	24			24
	100032542	SLIGO	IRL		06/21/2019		86,163							3,830	3,830	178			178
	100032666	MEATH	IRL		06/21/2019		39,949							124,341	124,341	7,986			7,986
	100032619	MEATH	IRL		06/21/2019		135,143							(2,329)	(2,329)	(71)			(71)
	100032620	MEATH	IRL		06/21/2019		650,771							3,684	3,684	173			173
	100032648	GALWAY	IRL		06/21/2019		284,137							2,584	2,584	130			130
	100032661	DUBLIN	IRL		06/21/2019		1,298,497							3,811	3,811	179			179
	100032727	DUBLIN	IRL		06/21/2019		255,761							1,723	1,723	36			36
	100032778	CLARE	IRL		06/21/2019		250,517							(93)	(93)	3			3
	100032799	DUBLIN	IRL		06/21/2019		766,573							792	792	37			37
	100032800	DUBLIN	IRL		06/21/2019		61,771							403	403	20			20
	100032805	DUBLIN	IRL		06/21/2019		88,003							1,968	1,968	96			96
	100032814	DUBLIN	IRL		06/21/2019		389,263							552	552	27			27
	100032815	DUBLIN	IRL		06/21/2019		110,111							630	630	31			31
	100032816	DUBLIN	IRL		06/21/2019		132,667							4,269	4,269	238			238
	100032819	LOUTH	IRL		06/21/2019		298,473							7,523	7,523	356			356
	100032824	MEATH	IRL		06/21/2019		158,123							2,043	2,043	89			89
	100032825	CORK	IRL		06/21/2019		51,651							6,908	6,908	374			374
	100032835	LAOIS	IRL		06/21/2019		790,154							989	989	52			52
	100032857	DUBLIN	IRL		06/21/2019		553,377							427	427	22			22
	100032858	CORK	IRL		06/21/2019		125,030							(1,957)	(1,957)	(63)			(63)
	100032898	DUBLIN	IRL		06/21/2019		649,096							56,421	56,421	2,249			2,249
	100032917	CORK	IRL		06/21/2019		574,168							1,499	1,499	76			76
	100032919	DUBLIN	IRL		06/21/2019		299,038							(292)	(292)	(31)			(31)
	100032932	KILDARE	IRL		06/21/2019		410,261							2,132	2,132	103			103
	100032937	CLARE	IRL		06/21/2019		318,309							5,204	5,204	244			244
	100032957	DUBLIN	IRL		06/21/2019		631,062							1,068	1,068	66			66
	100032958	DUBLIN	IRL		06/21/2019		3,234,844							(10,975)	(10,975)	(501)			(501)
	100032965	WICKLOW	IRL		06/21/2019		1,021,429							3,775	3,775	193			193
	100032968	DUBLIN	IRL		06/21/2019		738,233							12,200	12,200	573			573
	100032982	SLIGO	IRL		06/21/2019		167,106							2,785	2,785	131			131
	100032983	SLIGO	IRL		06/21/2019		348,722							7,312	7,312	343			343
	100033000	MEATH	IRL		06/21/2019		357,641							2,351	2,351	150			150
	100033003	CAVAN	IRL		06/21/2019		593,495							3,123	3,123	151			151
	100033023	DUBLIN	IRL		06/21/2019		366,298							1,928	1,928	93			93
	100033024	DUBLIN	IRL		06/21/2019		406,163							107	107	22			22
	100033034	GALWAY	IRL		06/21/2019		1,724,728							1,593	1,593	152			152
	100033048	CORK	IRL		06/21/2019		884,656							(3,206)	(3,206)	(109)			(109)
	100033087	GALWAY	IRL		06/21/2019		7,279,822							(8,444)	(8,444)	(333)			(333)
	100033091	DUBLIN	IRL		06/21/2019		504,063							171,431	171,431	11,024			11,024
	100033114	OFFALY	IRL		06/21/2019		445,853							1,874	1,874	114			114
	100033130	DUBLIN	IRL		06/21/2019		544,602							4,962	4,962	235			235
	100033135	DUBLIN	IRL		06/21/2019		221,425							1,099	1,099	31			31
	100033138	WICKLOW	IRL		06/21/2019		139,067							1,166	1,166	42			42
	100033139	WICKLOW	IRL		06/21/2019		111,364							732	732	27			27
	100033161	DUBLIN	IRL		06/21/2019		127,683							1,937	1,937	91			91
	100033162	DUBLIN	IRL		06/21/2019									2,221	2,221	104			104

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100033163	GALWAY	IRL		06/21/2019		172,231							2,996	2,996	141		141
100033167	DUBLIN	IRL		06/21/2019		246,650							2,189	2,189	104		104
100033168	DUBLIN	IRL		06/21/2019		884,689							560	560	(204)		(204)
100033190	CORK	IRL		06/21/2019		187,073							2,831	2,831	120		120
100033192	TIPPERARY	IRL		06/21/2019		100,696							3,155	3,155	140		140
100033196	DUBLIN	IRL		06/21/2019		209,940							1,706	1,706	84		84
100033198	CORK	IRL		06/21/2019		113,792							932	932	46		46
100033227	MAYO	IRL		06/21/2019		508,392							8,151	8,151	391		391
100033228	DUBLIN	IRL		06/21/2019		96,710							1,382	1,382	66		66
100033229	MAYO	IRL		06/21/2019		956,692							3,697	3,697	181		181
100033230	CORK	IRL		06/21/2019		245,918							948	948	46		46
100033277	DUBLIN	IRL		06/21/2019		409,966							6,040	6,040	284		284
100033289	ROSCOMMON	IRL		06/21/2019		234,161							2,573	2,573	121		121
100033300	GALWAY	IRL		06/21/2019									288,254	288,254	11,144		11,144
100033306	WESTMEATH	IRL		06/21/2019		1,040,293							1,104	1,104	177		177
100033307	TIPPERARY	IRL		06/21/2019		101,276							28	28	13		13
100033308	LIMERICK	IRL		06/21/2019		129,662							15	15	15		15
100033325	DUBLIN	IRL		06/21/2019		1,075,464							221,832	221,832	10,311		10,311
100033335	DUBLIN	IRL		06/21/2019		51,044							150	150	7		7
100033349	GALWAY	IRL		06/21/2019									186,688	186,688	7,828		7,828
100033360	LIMERICK	IRL		06/21/2019		580,219							6,100	6,100	289		289
100033361	DUBLIN	IRL		06/21/2019		78,499							813	813	38		38
100033386	LIMERICK	IRL		06/21/2019		138,706							3,376	3,376	164		164
100033399	GALWAY	IRL		06/21/2019		162,558							5,891	5,891	(17)		(17)
100033411	MEATH	IRL		06/21/2019		748,960							(543)	(543)	281		281
100033414	MEATH	IRL		06/21/2019		744,945							(1,902)	(1,902)	(81)		(81)
100033445	DUBLIN	IRL		06/21/2019		492,449							4,344	4,344	226		226
100033450	LIMERICK	IRL		06/21/2019		513,734							2,130	2,130	133		133
100033460	GALWAY	IRL		06/21/2019		657,061							1,865	1,865	93		93
100033464	KILDARE	IRL		06/21/2019		418,982							3,605	3,605	171		171
100033466	OFFALY	IRL		06/21/2019		418,401							(2,001)	(2,001)	(72)		(72)
100033486	LAOIS	IRL		06/21/2019		1,390,486							1,722	1,722	88		88
100033519	DUBLIN	IRL		06/21/2019		377,415							1,722	1,722	84		84
100033530	LOUTH	IRL		06/21/2019		390,786							3,219	3,219	153		153
100033547	LONDONDERRY	IRL		06/21/2019		404,671							571	571	53		53
100033552	WESTMEATH	IRL		06/21/2019									348,206	348,206	16,155		16,155
100033561	KILDARE	IRL		06/21/2019		823,790							(1,150)	(1,150)	(34)		(34)
100033564	SLIGO	IRL		06/21/2019		1,070,706							(1,286)	(1,286)	4		4
100033590	KILDARE	IRL		06/21/2019		251,777							(1,190)	(1,190)	(40)		(40)
100033600	DUBLIN	IRL		06/21/2019		290,908							1,247	1,247	4		4
100033601	DUBLIN	IRL		06/21/2019		16,532							35	35	2		2
100033602	MAYO	IRL		06/21/2019		280,225							1,188	1,188	51		51
100033710	DUBLIN	IRL		06/21/2019		134,859							1,779	1,779	84		84
100033724	KILDARE	IRL		06/21/2019		321,982							(1,299)	(1,299)	(76)		(76)
100033733	LEITRIM	IRL		06/21/2019		1,062,788							(4,817)	(4,817)	(222)		(222)
100033739	MONAGHAN	IRL		06/21/2019		1,100,186							385,429	385,429	10,689		10,689
100033743	DUBLIN	IRL		06/21/2019		662,299							5,649	5,649	239		239
100033746	GALWAY	IRL		06/21/2019		413,319							1,832	1,832	91		91
100033753	DONEGAL	IRL		06/21/2019		381,149							1,221	1,221	60		60
100033754	DUBLIN	IRL		06/21/2019		99,265							314	314	16		16
100033784	DUBLIN	IRL		06/21/2019		726,997							3,090	3,090	151		151

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100033785	DUBLIN	IRL		06/21/2019		539,211						2,398	2,398	116		116
100033786	DUBLIN	IRL		06/21/2019		133,781						595	595	29		29
100033807	KILDARE	IRL		06/21/2019		540,985						(2,566)	(2,566)	(190)		(190)
100033808	MOWGHAN	IRL		06/21/2019		2,474,407						(5,560)	(5,560)	(140)		(140)
100033821	CORK	IRL		06/21/2019		762,501						3,391	3,391	176		176
100033828	DUBLIN	IRL		06/21/2019		1,815,424						18,492	18,492	876		876
100033833	DONEGAL	IRL		06/21/2019		620,347						1,921	1,921	96		96
100033838	DUBLIN	IRL		06/21/2019		189,063						(590)	(590)	(13)		(13)
100033856	DUBLIN	IRL		06/21/2019		367,408						2,249	2,249	131		131
100033857	DUBLIN	IRL		06/21/2019		34,310						648	648	31		31
100033890	CORK	IRL		06/21/2019		179,723						6,362	6,362	297		297
100033902	DUBLIN	IRL		06/21/2019		562,827						4,755	4,755	226		226
100033907	GALWAY	IRL		06/21/2019		310,909						730	730	36		36
100033908	DUBLIN	IRL		06/21/2019		709,804						(3,402)	(3,402)	(157)		(157)
100033916	CORK	IRL		06/21/2019		431,033						4,224	4,224	200		200
100033931	DUBLIN	IRL		06/21/2019		444,687						4,370	4,370	209		209
100033934	DUBLIN	IRL		06/21/2019		206,972						2,030	2,030	96		96
100033941	DUBLIN	IRL		06/21/2019		2,112,445						(3,235)	(3,235)	(48)		(48)
100033957	DUBLIN	IRL		06/21/2019		1,519,245						(2,287)	(2,287)	(93)		(93)
100033991	DUBLIN	IRL		06/21/2019		1,662,476						(4,031)	(4,031)	(139)		(139)
100033985	GALWAY	IRL		06/21/2019		643,969						2,735	2,735	80		80
100034015	WICKLOW	IRL		06/21/2019		787,753						2,816	2,816	137		137
100034019	DUBLIN	IRL		06/21/2019		91,368						(448)	(448)	(15)		(15)
100034044	LOUTH	IRL		06/21/2019		712,627						5,291	5,291	282		282
100034057	DUBLIN	IRL		06/21/2019		859,123						3,581	3,581	175		175
100034059	CORK	IRL		06/21/2019		823,203						3,695	3,695	190		190
100034063	CORK	IRL		06/21/2019		912,244						4,197	4,197	240		240
100034124	OFFALY	IRL		06/21/2019		507,733						2,447	2,447	117		117
100034129	KERRY	IRL		06/21/2019		323,520						1,312	1,312	65		65
100034134	ROSCOMMON	IRL		06/21/2019		289,827						7,680	7,680	376		376
100034159	LEITRIM	IRL		06/21/2019		413,174						(258)	(258)	26		26
100034177	DUBLIN	IRL		06/21/2019		540,482						5,495	5,495	291		291
100034187	DUBLIN	IRL		06/21/2019		255,039						5,747	5,747	270		270
100034188	LOUTH	IRL		06/21/2019		186,387						4,050	4,050	188		188
100034190	CORK	IRL		06/21/2019		539,214						2,270	2,270	112		112
100034200	OFFALY	IRL		06/21/2019		397,677						3,693	3,693	176		176
100034254	LIMERICK	IRL		06/21/2019		523,799						5,443	5,443	258		258
100034286	WEXFORD	IRL		06/21/2019		759,976						(3,637)	(3,637)	(188)		(188)
100034301	GALWAY	IRL		06/21/2019		436,629						7,960	7,960	373		373
100034304	WEXFORD	IRL		06/21/2019		471,730						(2,268)	(2,268)	(81)		(81)
100034329	CORK	IRL		06/21/2019		614,016						6,258	6,258	212		212
100034342	GALWAY	IRL		06/21/2019		768,988						3,460	3,460	167		167
100034346	LIMERICK	IRL		06/21/2019		1,571,849						7,138	7,138	345		345
100034352	DUBLIN	IRL		06/21/2019		665,959						1,499	1,499	76		76
100034371	DUBLIN	IRL		06/21/2019		1,774,617						6,739	6,739	379		379
100034381	DUBLIN	IRL		06/21/2019		796,732						3,323	3,323	164		164
100034429	DUBLIN	IRL		06/21/2019		863,661						(3,988)	(3,988)	(234)		(234)
100034433	DUBLIN	IRL		06/21/2019		1,093,412						2,555	2,555	132		132
100034443	SLIGO	IRL		06/21/2019		691,399						22	22	7		7
100034452	MEATH	IRL		06/21/2019		477,650						3,453	3,453	93		93
100034464	CORK	IRL		06/21/2019		100,370						(445)	(445)	(31)		(31)

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100034506	KILDARE	IRL		06/21/2019		387,930							(1,292)	(1,292)	(90)		(90)
100034507	OFFALY	IRL		06/21/2019		27,285							(61)	(61)	(2)		(2)
100034554	LIMERICK	IRL		06/21/2019		46,043							198	198	10		10
100034561	DUBLIN	IRL		06/21/2019		556,220							4,093	4,093	221		221
100034571	DUBLIN	IRL		06/21/2019		123,135							2,157	2,157	101		101
100034578	LOUTH	IRL		06/21/2019		1,286,284							5,578	5,578	272		272
100034584	SLIGO	IRL		06/21/2019		445,835							3,348	3,348	160		160
100034589	CORK	IRL		06/21/2019		566,051							6,806	6,806	321		321
100034591	KILDARE	IRL		06/21/2019		420,405							8,100	8,100	379		379
100034613	CORK	IRL		06/21/2019		614,054							2,584	2,584	126		126
100034615	DUBLIN	IRL		06/21/2019		775,199							6,004	6,004	286		286
100034619	DUBLIN	IRL		06/21/2019		2,604,532							(12,402)	(12,402)	(552)		(552)
100034624	KILDARE	IRL		06/21/2019		378,370							(319)	(319)	(11)		(11)
100034627	GALWAY	IRL		06/21/2019		9,703							(11)	(11)			
100034635	DUBLIN	IRL		06/21/2019		369,131							2,986	2,986	141		141
100034638	KILDARE	IRL		06/21/2019		488,549							(2,116)	(2,116)	(76)		(76)
100034673	DUBLIN	IRL		06/21/2019		2,268,962							(10,034)	(10,034)	(588)		(588)
100034690	DUBLIN	IRL		06/21/2019		4,616							(18)	(18)	(1)		(1)
100034691	DUBLIN	IRL		06/21/2019		5,556							(22)	(22)	(1)		(1)
100034698	MEATH	IRL		06/21/2019		382,391							1,486	1,486	73		73
100034699	DUBLIN	IRL		06/21/2019		180,671							689	689	34		34
100034708	CORK	IRL		06/21/2019		833,646							4,510	4,510	217		217
100034709	DUBLIN	IRL		06/21/2019		233,079							1,249	1,249	60		60
100034716	GALWAY	IRL		06/21/2019		511,441							4,743	4,743	227		227
100034727	WICKLOW	IRL		06/21/2019		398,715							3,140	3,140	149		149
100034728	MEATH	IRL		06/21/2019		32,328							255	255	12		12
100034745	KILDARE	IRL		06/21/2019		1,709,962							(7,621)	(7,621)	(351)		(351)
100034774	CORK	IRL		06/21/2019		465,344							(961)	(961)	(119)		(119)
100034800	SLIGO	IRL		06/21/2019		101,249							1,549	1,549	73		73
100034801	SLIGO	IRL		06/21/2019		27,693							424	424	20		20
100034881	DUBLIN	IRL		06/21/2019		1,015,902							(4,576)	(4,576)	(164)		(164)
100034891	LIMERICK	IRL		06/21/2019		410,489							6,228	6,228	293		293
100034934	DUBLIN	IRL		06/21/2019		111,831							2,937	2,937	137		137
100034940	DUBLIN	IRL		06/21/2019		509,073							5,645	5,645	267		267
100034942	WEXFORD	IRL		06/21/2019		588,929							6,001	6,001	284		284
100038440	DUBLIN	IRL		09/21/2019		1,422,560							6,853	6,853	59		59
100038442	MEATH	IRL		09/21/2019		719,928							2,020	2,020	24		24
100038446	KILDARE	IRL		09/21/2019		750,664							1,269	1,269	17		17
100038452	DUBLIN	IRL		09/21/2019		2,349,051							(10,033)	(10,033)	(1,043)		(1,043)
100038466	DUBLIN	IRL		09/21/2019		644,096							(3,106)	(3,106)	(28)		(28)
100038467	DUBLIN	IRL		09/21/2019		671,741							23	23	61		61
100038471	DUBLIN	IRL		09/21/2019		1,427,008							(7)	(7)	17		17
100038476	DUBLIN	IRL		09/21/2019		683,971							3,072	3,072	32		32
100038478	MEATH	IRL		09/21/2019		99,936							3,720	3,720	30		30
100038480	CORK	IRL		09/21/2019		1,799,999							(29)	(29)	21		21
100038484	DUBLIN	IRL		09/21/2019		746,004							(1,306)	(1,306)	19		19
100038488	KILDARE	IRL		09/21/2019		187,644							2,256	2,256	20		20
100038495	DUBLIN	IRL		09/21/2019		892,385							(10)	(10)	9		9
100038496	DUBLIN	IRL		09/21/2019		744,024							(1,187)	(1,187)	(2)		(2)
100038504	KILDARE	IRL		09/21/2019		382,677							(1,548)	(1,548)	89		89
100038505	DUBLIN	IRL		09/21/2019		40,672							(2)	(2)			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3					8	9	10	11	12					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038507	DUBLIN	IRL		09/21/2019		606,390						(2,578)	(2,578)	(169)		(169)
100038508	KILDARE	IRL		09/27/2019		1,193,489						(6)	(6)	13		13
100038509	DUBLIN	IRL		09/27/2019		272,572						(9)	(9)	1		1
100038511	DUBLIN	IRL		09/21/2019		109,188						(4)	(4)			
100038514	DUBLIN	IRL		09/27/2019		333,298						(1,552)	(1,552)	(1)		(1)
100038516	DUBLIN	IRL		09/27/2019		1,388,990						(6,383)	(6,383)	(91)		(91)
100038520	MEATH	IRL		09/21/2019		866,990						2,215	2,215	39		39
100038533	WICKLOW	IRL		09/27/2019		503,825						977	977	3		3
100038544	DUBLIN	IRL		09/27/2019		4,095,889						(17,169)	(17,169)	(374)		(374)
100038547	DUBLIN	IRL		09/21/2019		2,577,441						(10,783)	(10,783)	(235)		(235)
100038551	CORK	IRL		09/27/2019		3,217,055						2	2	33		33
100038554	DUBLIN	IRL		09/27/2019		745,665						2,139	2,139	25		25
100038564	MEATH	IRL		09/21/2019		492,975						6,603	6,603	56		56
100038571	GALWAY	IRL		09/27/2019		1,166,949						(7)	(7)	12		12
100038573	DUBLIN	IRL		09/27/2019		62,516						717	717	(15)		(15)
100038581	MEATH	IRL		09/27/2019		442,660						4,059	4,059	42		42
100038586	TIPPERARY	IRL		09/27/2019		347,615						1,772	1,772	18		18
100038589	MEATH	IRL		09/27/2019		1,506,188						(4,699)	(4,699)	84		84
100038593	DUBLIN	IRL		09/27/2019		570,893						(2,656)	(2,656)	2		2
100038597	DUBLIN	IRL		09/27/2019		4,396,220						6,063	6,063	(75)		(75)
100038619	DUBLIN	IRL		09/27/2019		672,234						2,923	2,923	25		25
100038622	DUBLIN	IRL		09/27/2019		133,163						(6)	(6)	7		7
100038623	DUBLIN	IRL		09/27/2019		921,769						3,859	3,859	36		36
100038624	DUBLIN	IRL		09/27/2019		544,939						3	3	1		1
100038625	DUBLIN	IRL		09/27/2019		634,543						(888)	(888)	(49)		(49)
100038626	DUBLIN	IRL		09/27/2019		573,049						3,186	3,186	31		31
100038627	DUBLIN	IRL		09/27/2019		656,466						2,651	2,651	23		23
100038629	DUBLIN	IRL		09/27/2019		343,319						1,814	1,814	23		23
100038650	DUBLIN	IRL		09/27/2019		558,060						490	490	13		13
100038652	DUBLIN	IRL		09/27/2019		541,285						(2,516)	(2,516)	(14)		(14)
100038666	DUBLIN	IRL		09/27/2019		3,983,863						(161)	(161)	12		12
100038667	KILDARE	IRL		09/27/2019		589,679						(5)	(5)	6		6
100038668	KILDARE	IRL		09/27/2019		282,057						(4)	(4)	3		3
100038669	KILDARE	IRL		09/27/2019		322,395						(12)	(12)	1		1
100038673	CLARE	IRL		09/27/2019		245,205						771	771	9		9
100038681	DUBLIN	IRL		09/27/2019		3,839,415						4,427	4,427	25		25
100038682	DUBLIN	IRL		09/27/2019		643,792						742	742	4		4
100038692	DUBLIN	IRL		09/27/2019		1,025,572						(306)	(306)	(2)		(2)
100038693	KILKENNY	IRL		09/27/2019		474,176						(163)	(163)	6		6
100038694	KILKENNY	IRL		09/27/2019		19,607						430	430	4		4
100038696	WESMEATH	IRL		09/27/2019		258,607						2,905	2,905	26		26
100038708	CLARE	IRL		09/27/2019		119,399						2,116	2,116	18		18
100038709	CLARE	IRL		09/27/2019		118,494						2,099	2,099	18		18
100038710	WESMEATH	IRL		09/27/2019		509,991						1,388	1,388	16		16
100038712	CLARE	IRL		09/27/2019		119,769						2,122	2,122	18		18
100038724	DUBLIN	IRL		09/27/2019		1,512,719						(7)	(7)	15		15
100038729	DUBLIN	IRL		09/27/2019		3,552,993						(14)	(14)	40		40
100038731	DUBLIN	IRL		09/27/2019		211,791						935	935	10		10
100038735	CAVAN	IRL		09/27/2019		86,824						(297)	(297)	(29)		(29)
100038736	CAVAN	IRL		09/27/2019		51,517						(183)	(183)	(7)		(7)
100038737	DUBLIN	IRL		09/27/2019		542,926						2,690	2,690	32		32

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100038739	GALWAY	IRL		09/21/2019		640,216							(152)	(152)	9		9
100038740	MEATH	IRL		09/27/2019		576,053							1,731	1,731	16		16
100038744	MEATH	IRL		09/27/2019		541,263							2,315	2,315	20		20
100038745	MEATH	IRL		09/21/2019		999,818							(149)	(149)	(10)		(10)
100038747	DUBLIN	IRL		09/27/2019		1,119,771							(12)	(12)	12		12
100038749	DUBLIN	IRL		09/27/2019		1,090,568							(12)	(12)	12		12
100038751	DUBLIN	IRL		09/21/2019		1,090,815							(12)	(12)	13		13
100038753	KILDARE	IRL		09/21/2019		1,066,355							(7)	(7)	(1)		(1)
100038754	KILDARE	IRL		09/27/2019		85,996							(3)	(3)			
100038755	DUBLIN	IRL		09/21/2019		1,090,556							(12)	(12)	13		13
100038756	KILDARE	IRL		09/27/2019		196,417											
100038757	KILDARE	IRL		09/27/2019		258,815							(2)	(2)			
100038777	MEATH	IRL		09/21/2019		486,943							3,235	3,235	31		31
100038779	CARLOW	IRL		09/27/2019		484,510							1,151	1,151	14		14
100038785	LAOIS	IRL		09/27/2019		430,824							(7)	(7)	5		5
100038786	DUBLIN	IRL		09/21/2019		754,207							(1,511)	(1,511)	11		11
100038788	DUBLIN	IRL		09/27/2019		1,393,710							(2,778)	(2,778)	21		21
100038789	DUBLIN	IRL		09/21/2019		1,408,648							(2,856)	(2,856)	61		61
100038795	DUBLIN	IRL		09/27/2019		630,291							3,736	3,736	32		32
100038797	DUBLIN	IRL		09/21/2019		918,655							6,444	6,444	127		127
100038803	CLARE	IRL		09/27/2019		261,631							2,393	2,393	20		20
100038810	CLARE	IRL		09/27/2019		125,502							1,435	1,435	13		13
100038815	WICKLOW	IRL		09/27/2019		954,590							(3,915)	(3,915)	(54)		(54)
100038818	WICKLOW	IRL		09/21/2019		781,130							(3,076)	(3,076)	(213)		(213)
100038820	WICKLOW	IRL		09/27/2019		790,520							(3,180)	(3,180)	(169)		(169)
100038821	DUBLIN	IRL		09/27/2019		553,480							(2,295)	(2,295)	(51)		(51)
100038823	DUBLIN	IRL		09/21/2019		672,867							(2,650)	(2,650)	(183)		(183)
100038824	DUBLIN	IRL		09/27/2019		671,416							(2,777)	(2,777)	(72)		(72)
100038830	DUBLIN	IRL		09/27/2019		801,443							(3,213)	(3,213)	(86)		(86)
100038833	WICKLOW	IRL		09/27/2019		1,238,187							(3,092)	(3,092)	13		13
100038835	DUBLIN	IRL		09/27/2019		733,197							(2,430)	(2,430)	(7)		(7)
100038836	DUBLIN	IRL		09/27/2019		1,239,194							(2,436)	(2,436)	(7)		(7)
100038838	DUBLIN	IRL		09/21/2019		935,972							(2,714)	(2,714)	(100)		(100)
100038887	WICKLOW	IRL		09/27/2019		1,283,501							5,283	5,283	46		46
100038892	DUBLIN	IRL		09/21/2019		3,235,971							(14,026)	(14,026)	(235)		(235)
100038893	DUBLIN	IRL		09/27/2019		957,302							(2,504)	(2,504)	(12)		(12)
100038899	DUBLIN	IRL		09/27/2019		994,772							(3,662)	(3,662)	(120)		(120)
100038904	MEATH	IRL		09/21/2019		847,065							(2,235)	(2,235)	(53)		(53)
100038905	DUBLIN	IRL		09/27/2019		637,660							1,934	1,934	22		22
100038907	DUBLIN	IRL		09/27/2019		645,765							(5)	(5)	7		7
100038908	GALWAY	IRL		09/27/2019		678,717							2,584	2,584	23		23
100038910	DUBLIN	IRL		09/27/2019		80,648							1,510	1,510	13		13
100038916	OFFALY	IRL		09/27/2019		808,802							(4)	(4)	9		9
100038924	KILKENNY	IRL		09/27/2019		767,682							4,894	4,894	47		47
100038935	DUBLIN	IRL		09/21/2019		478,094							1,560	1,560	18		18
100038937	WEXFORD	IRL		09/27/2019		756,996							(1,049)	(1,049)	(14)		(14)
100038956	DUBLIN	IRL		09/27/2019		1,625,551							(7,254)	(7,254)	(77)		(77)
100038961	KILDARE	IRL		09/21/2019		228,721							4,604	4,604	37		37
100038963	KILDARE	IRL		09/27/2019		1,813,039							(243)	(243)	(81)		(81)
100038966	DUBLIN	IRL		09/27/2019		167,985							7,188	7,188	164		164

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10003876	DUBLIN	IRL		09/27/2019		735,386							2,645	2,645	29		
10003887	MEATH	IRL		09/27/2019		1,371,132							(3,604)	(3,604)	12		
10003896	MEATH	IRL		09/27/2019		616,433							1,174	1,174	16		
10003898	KILDARE	IRL		09/27/2019		551,776							(1,401)	(1,401)	11		
10003900	DUBLIN	IRL		09/27/2019		412,426							2,880	2,880	27		
10003906	DUBLIN	IRL		09/27/2019		187,250							878	878	9		
10003907	DUBLIN	IRL		09/27/2019		515,752							(1,889)	(1,889)	16		
10003908	DUBLIN	IRL		09/27/2019		1,239,050							5,860	5,860	60		
10003913	KILKENNY	IRL		09/27/2019		529,743							2,018	2,018	18		
10003914	DUBLIN	IRL		09/27/2019		1,384,471							6,050	6,050	30		
10003915	DUBLIN	IRL		09/27/2019		2,228,027							(7,833)	(7,833)	(23)		(23)
10003916	DUBLIN	IRL		09/27/2019		441,109							(1,544)	(1,544)	(43)		(43)
10003924	DUBLIN	IRL		09/27/2019		75,985							(1)	(1)	1		
10003926	DUBLIN	IRL		09/27/2019		698,495							(10)	(10)	7		
10003941	KILDARE	IRL		09/27/2019		381,810							(22)	(22)	31		
10003943	DUBLIN	IRL		09/27/2019		351,588							2,752	2,752	23		
10003959	DUBLIN	IRL		09/27/2019		545,089							1,644	1,644	60		
10003961	DUBLIN	IRL		09/27/2019		479,139							2,373	2,373	23		
10003965	WICKLOW	IRL		09/27/2019		14,344							101	101	1		
10003966	WICKLOW	IRL		09/27/2019		816,026							5,887	5,887	56		
10003977	DUBLIN	IRL		09/27/2019		73,006							3,160	3,160	26		
10003985	CARLOW	IRL		09/27/2019		100,122							1,561	1,561	13		
10003994	CLARE	IRL		09/27/2019		25,689							1,418	1,418	12		
100039109	CORK	IRL		09/27/2019		513,999							1,629	1,629	18		
100039112	DUBLIN	IRL		09/27/2019		281,855							5,338	5,338	46		
100039113	WEXFORD	IRL		09/27/2019		36,944							(230)	(230)	(1)		(1)
100039116	DUBLIN	IRL		09/27/2019		220,165							3,667	3,667	32		
100039119	WESTMEATH	IRL		09/27/2019		57,902							1,537	1,537	13		
100039123	DUBLIN	IRL		09/27/2019		408							(2)	(2)			
100039129	DONEGAL	IRL		09/27/2019		451,517							3,354	3,354	33		
100039150	DUBLIN	IRL		09/27/2019		1,360,612							6,188	6,188	65		
100039157	DUBLIN	IRL		09/27/2019		1,307,325							9,241	9,241	92		
100039162	DUBLIN	IRL		09/27/2019		3,483,766							(66)	(66)	48		
100039169	WICKLOW	IRL		09/27/2019		310,257							2,802	2,802	26		
100039173	DUBLIN	IRL		09/27/2019		1,900,785							15,198	15,198	142		
100039177	DUBLIN	IRL		09/27/2019		210,912							2,844	2,844	25		
100039180	DUBLIN	IRL		09/27/2019		456,427							1,910	1,910	(14)		(14)
100039183	CORK	IRL		09/27/2019		360,682							6,281	6,281	54		
100039186	LIMERICK	IRL		09/27/2019		482,253							3,662	3,662	36		
100039193	DUBLIN	IRL		09/27/2019		45,623							778	778	7		
100039195	DUBLIN	IRL		09/27/2019		243,675							3,540	3,540	29		
100039197	DUBLIN	IRL		09/27/2019		476,170							6,400	6,400	57		
100039198	DUBLIN	IRL		09/27/2019		697,719							12,377	12,377	107		
100039200	DUBLIN	IRL		09/27/2019		304,383							2,248	2,248	21		
100039209	DUBLIN	IRL		09/27/2019		211,833							2,584	2,584	24		
100039214	WESTMEATH	IRL		09/27/2019		158,097							5,808	5,808	48		
100039225	DUBLIN	IRL		09/27/2019		65,110							653	653	6		
100039226	DUBLIN	IRL		09/27/2019		260,045							2,117	2,117	20		
100039228	CORK	IRL		09/27/2019		193,179							129	129	8		
100039263	WICKLOW	IRL		09/27/2019		51,156							1,445	1,445	12		
100039236	LONDOND	IRL		09/27/2019		70,534							4,545	4,545	37		

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100039240	DUBLIN	IR		09/21/2019		29,598							3,492	3,492	28		28
100039244	CLARE	IR		09/27/2019		271,344							(1,160)	(1,160)	34		34
100039251	DUBLIN	IR		09/27/2019		135,105							2,520	2,520	22		22
100039277	GALWAY	IR		09/21/2019		102,608							337	337	4		4
100039280	DUBLIN	IR		09/27/2019		1,040,569							2,310	2,310	31		31
100039281	DUBLIN	IR		09/27/2019		2,293,070							906	906	39		39
100039282	DUBLIN	IR		09/27/2019		1,154,631							2,633	2,633	35		35
100039296	DUBLIN	IR		09/27/2019		2,109,190							7,314	7,314	82		82
100039298	DUBLIN	IR		09/27/2019		110,215							4,405	4,405	36		36
100039299	CLARE	IR		09/21/2019		2,685							(16)	(16)			
100039316	DUBLIN	IR		09/27/2019		60,506							(197)	(197)	(24)		(24)
100039320	DUBLIN	IR		09/27/2019		36,611							1,919	1,919	16		16
100039323	DUBLIN	IR		09/27/2019		301,557							2,515	2,515	23		23
100039324	DUBLIN	IR		09/27/2019		872,933							7,004	7,004	64		64
100042941	EAGLE MOUNTAIN	UT		05/28/2020		381,974							4,886	4,886			
100042946	MORENO VALLEY	CA		05/28/2020		202,346							1,330	1,330			
100042951	FRONT ROYAL	VA		05/28/2020		217,274							2,151	2,151			
100042954	AUSTIN	TX		05/28/2020		213,793							2,190	2,190			
100042956	ZOLFO SPRINGS	FL		05/28/2020		476,365							786	786			
100042967	STEELEWOOD	IL		05/28/2020		109,581							2,233	2,233			
100042981	HILLSBORO	OR		05/28/2020		78,422							957	957			
100043003	ARROYO GRANDE	CA		05/28/2020		282,938							1,031	1,031			
100043023	HUCKSVILLE	NY		05/28/2020		836,788							1,841	1,841			
100043036	GALLOWAY	OH		05/28/2020		50,310							3,315	3,315			
100043046	WAHPETON	ND		05/28/2020		59,084							924	924			
100043065	DOVER TOWNSHIP	NJ		05/28/2020		533,943							582	582			
100043079	ROCKLIN	CA		05/28/2020		45,453							2,289	2,289			
100043098	BRENTWOOD	CA		05/28/2020		958,346							1,646	1,646			
100043125	ENGLEWOOD	CO		05/28/2020		447,550							1,301	1,301			
100043126	RIALTO	CA		05/28/2020		268,192							1,524	1,524			
100043131	ALAMOSA	CO		05/28/2020		73,782							1,044	1,044			
100043176	TEBICOLA	CA		05/28/2020		538,019							2,121	2,121			
100043206	BROOKLYN	NY		06/13/2020		349,966							1,387	1,387			
100043223	TARZANA	CA		06/13/2020		2,486,063							3,093	3,093			
100043226	SYLVA	NC		06/13/2020		293,199							5,888	5,888			
100043227	DREXEL	NC		06/13/2020		132,921							808	808			
100043253	QUEENS VILLAGE	NY		06/13/2020		120,854							128	128			
100043259	CHESHIRE	CT		06/13/2020		37,741							4,334	4,334			
100043262	FORT LAUDERDALE	FL		06/13/2020		207,801							1,091	1,091			
100043268	FAIRFAX	VA		06/13/2020		221,235							1,803	1,803			
100043270	PALMIRA	NE		06/13/2020		208,769							133	133			
100043282	DISTRICT HEIGHTS	MO		06/13/2020		683,015							1,210	1,210			
100043293	MARENGO	OH		06/13/2020		119,165							75	75			
100043299	NORTH WALES	PA		06/13/2020		442,600							988	988			
100043301	SOUTH ORANGE	NJ		06/13/2020		605,136							722	722			
100043333	RESTON	VA		06/13/2020		135,288							897	897			
100043349	MANCHESTER	NH		06/13/2020		112,371							1,219	1,219			
100043364	LOS ANGELES	CA		06/13/2020		145,450							3,129	3,129			
100043368	PHILADELPHIA	PA		06/13/2020		288,084							1,128	1,128			
100043372	PROVIDENCE	RI		06/13/2020		444,921							1,876	1,876			
100043373	MEMPHIS	TN		06/13/2020		92,824							1,577	1,577			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004374	HAINES CITY	FL		06/13/2020		438,220							1,944	1,944			
10004379	WALNOT	CA		06/13/2020		1,849,631							2,053	2,053			
10004384	RANDALLSTOWN	MD		06/13/2020		875,813							805				
10004387	SUMMERVILLE	SC		06/13/2020		475,375							511				
10004305	FAIRVIEW HEIGHTS	IL		06/13/2020		242,068							687				
10004306	NAPERVILLE	IL		06/13/2020		95,228							4,119				
10004308	MILWAUKEE	WI		06/13/2020		250,389							254				
10004309	NEWPORT BEACH	CA		06/13/2020		43,247							5,817				
10004311	ROCK SPRINGS	WY		06/13/2020		617,345							1,036				
10004315	CAMDEN	NJ		06/13/2020		99,688							147				
10004346	NEW IBERIA	LA		06/13/2020		186,867							81				
10004349	BROOKLYN	NY		06/13/2020		2,009,705							2,942				
10004350	PATTERSON	NY		06/13/2020		259,963							273				
10004362	OLYMPIA	WA		06/13/2020		155,039							1,091				
10004363	GALWAY	NY		06/13/2020		887,060							1,363				
10004373	POTOMAC VALLEY	NY		06/13/2020		796,327							1,150				
10004377	SAINT CHARLES	IL		06/13/2020		432,687							547				
10004380	TALLAHASSEE	FL		06/13/2020		649,394							940				
10004381	TAMPA	FL		06/13/2020		626,264							1,443				
10004395	PEARLAND	TX		06/13/2020		99,069							1,218				
10004396	GILBERT	AZ		06/13/2020		96,813							2,098				
10004310	EAST BRUNSWICK	NJ		06/13/2020		213,551							178				
10004314	CLAREMONT	CA		06/13/2020		463,949							3,389				
10004323	TORRANCE	CA		06/13/2020		147,422							3,063				
10004330	PITTSBURGH	PA		06/13/2020		139,422							478				
10004333	CHINO	CA		06/13/2020		408,999							1,725				
10004337	LAS VEGAS	NV		06/13/2020		215,777							215				
10004338	WEST VALLEY CITY	UT		06/13/2020		225,589							1,118				
10004343	CESHIRE	CT		06/13/2020		204,207							1,088				
10004344	NORTH BEREN	NJ		06/13/2020		263,933							217				
10004352	RAVENNA	OH		06/13/2020		596,346							486				
10004360	WEST PALM BEACH	FL		06/13/2020		161,990							176				
10004364	MIAMI	FL		06/13/2020		188,399							1,250				
10004365	PALMDALE	CA		06/13/2020		272,480							200				
10004363	LOS ANGELES	CA		06/13/2020		700,692							734				
10004304	STATEN ISLAND	NY		06/13/2020		393,553							286				
10004321	MASTIC BEACH	NY		06/13/2020		20,460							3,971				
10004327	PHILADELPHIA	PA		06/13/2020		70,727							1,207				
10004333	WILKON	MI		06/13/2020		622,102							655				
10004346	LANSING	MI		06/13/2020		93,239							734				
10004371	SAN BERNARDINO	CA		06/13/2020		189,531							200				
10004360	BROOKLYN	NY		06/13/2020		81,492							3,215				
100043705	ROANKE	IL		06/13/2020		144,946							148				
100043718	LAKE GROVE	NY		06/13/2020		1,064,960							910				
100043720	ATLANTA	GA		06/13/2020		294,044							360				
100043726	LEWITOWN	NY		06/13/2020		1,435,842							1,171				
100043728	SARASOTA	FL		06/13/2020		477,156							308				
100043730	CLIFTON PARK	NY		06/13/2020		518,877							561				
100043734	MIAMI	FL		06/13/2020		195,104							240				
100043752	GARDNERVILLE	NY		06/13/2020		899,841							1,131				
100043755	SUWANEE	GA		06/13/2020		450,817							594				

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100043760	BRAZIL	IN		06/13/2020		92,197							609		609			
100043774	RICHMOND	CA		06/13/2020		183,688							1,316		1,316			
100043778	TURLOCK	CA		06/13/2020		275,982							165		165			
100043779	VALLEJO	CA		06/13/2020		282,832							1,010		1,010			
100043785	PITTSBURGH	PA		06/13/2020		40,554							864		864			
100043791	FREEMONT	NY		06/13/2020		1,113,188							1,106		1,106			
100043801	VALLEY STREAM	NY		06/13/2020		1,341,344							2,417		2,417			
100043804	HAIKEN	CT		06/13/2020		480,746							783		783			
100043807	CHICAGO	IL		06/13/2020		71,974							95		95			
100043816	HAYWARD	CA		06/13/2020		256,713							977		977			
100043824	ORADELL	NJ		06/13/2020		584,096							2,929		2,929			
100043829	EL PASO	TX		06/19/2020		19,062							1,153		1,153			
100043844	MENLO PARK	CA		06/19/2020		1,164,070							2,689		2,689			
100043849	STATEN ISLAND	NY		06/19/2020		1,077,923							1,900		1,900			
100043851	E PALO ALTO	CA		06/19/2020		592,117							920		920			
100043852	NORCO	CA		06/19/2020		173,424							3,093		3,093			
100043853	RICHMOND	CA		06/19/2020		368,875							1,975		1,975			
100043874	MISSION	TX		06/19/2020		40,019							90		90			
100043876	GALESBURG	IL		06/19/2020		114,733							78		78			
100043878	WOODRIDGE	IL		06/19/2020		391,022							445		445			
100043890	WESTON	FL		06/19/2020		1,539,389							1,386		1,386			
100043891	ST. LOUIS	MO		06/19/2020		105,680							5,685		5,685			
100043892	PALM HARBOR	FL		06/19/2020		849,413							596		596			
100043895	MESA	AZ		06/19/2020		235,081							1,309		1,309			
100043900	DALY CITY	CA		06/19/2020		1,427,123							1,807		1,807			
100043903	GARDENA	CA		06/19/2020		512,105							2,412		2,412			
100043904	MARION STATION	MD		06/19/2020		184,212							1,130		1,130			
100043913	BIRMINGHAM	AL		06/19/2020		57,342							402		402			
100043914	WYOMING	IL		06/19/2020		251,986							217		217			
100043916	ELLENWOOD	GA		06/19/2020		72,946							183		183			
100043921	TEMPLE CITY	CA		06/19/2020		92,973							777		777			
100043930	BRICK TOWNSHIP	NJ		06/19/2020		228,207							302		302			
100043932	SAN DIEGO	CA		06/19/2020		263,964							620		620			
100043934	BETHLEHEM	PA		06/19/2020		434,627							1,688		1,688			
100043941	DYKE	VA		06/19/2020		231,486							816		816			
100043942	PLANTATION	FL		06/19/2020		117,961							414		414			
100043955	BROOKLYN	NY		06/19/2020		117,547							316		316			
100043956	NEWMAN	CA		06/19/2020		398,665							541		541			
100043962	HASTINGS	NE		06/19/2020		30,213							812		812			
100043963	COLUMBUS	OH		06/19/2020		146,748							302		302			
100043967	SAN RAFAEL	CA		06/19/2020		1,146,886							1,517		1,517			
100043968	INDIANAPOLIS	IN		06/19/2020		72,674							565		565			
100043975	ELLWOOD CITY	PA		06/19/2020		404,842							1,447		1,447			
100043983	OKLAH	NE		06/19/2020		51,395							1,603		1,603			
100043986	IMPERIAL BEACH	CA		06/19/2020		292,802							13,367		13,367			
100043988	RANCHO CUCAMONGA	CA		06/19/2020		611,730							2,872		2,872			
100044004	LOS ANGELES	CA		06/19/2020		622,965							829		829			
100044026	SEVERN	MD		06/19/2020		353,259							1,171		1,171			
100044028	SHILLINGTON	PA		06/19/2020		127,618							194		194			
100044032	ONTARIO	CA		06/19/2020		94,940							880		880			
100044038	DANVILLE	CA		06/19/2020		358,688							4,022		4,022			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004401	OSPREY	FL		06/19/2020		1,238,079							5,210	5,210			
10004407	ROBERTS	WI		06/19/2020		728,153							664	664			
10004409	HOLMA	LA		06/19/2020		252,026							354	354			
100044091	CLARK TOWNSHIP	NJ		06/19/2020		664,410							788	788			
100044096	MEIRHS	TN		06/19/2020		165,162							496	496			
100044100	GREENVILLE	GA		06/19/2020		117,789							119	119			
100044101	BEAVER DAM	WI		06/19/2020		111,813							662	662			
100044104	LAS VEGAS	NV		06/19/2020		137,493							368	368			
100044109	LOS ANGELES	CA		06/19/2020		340,315							1,503	1,503			
100044132	INDIO	CA		06/19/2020		266,424							1,226	1,226			
100044136	LOS ANGELES	CA		06/19/2020		778,777							2,300	2,300			
100044157	GREENVILLE	SC		06/19/2020		92,385							518	518			
100044159	CHATTANOOGA	TN		06/19/2020		35,962							311	311			
100044169	VICTORVILLE	CA		06/19/2020		89,422							168	168			
100044181	UKIAH	CA		06/19/2020		437,336							829	829			
100044209	PLAINFIELD	NJ		06/19/2020		1,041,033							918	918			
100044210	STERLING HEIGHTS	MI		06/19/2020		19,635							1,728	1,728			
100044219	CHICAGO	IL		06/19/2020		581,555							1,000	1,000			
100044220	SAN FRANCISCO	CA		06/19/2020		697,031							890	890			
100044230	BOCA RATON	FL		06/19/2020		158,913							1,205	1,205			
100044235	CALEXICO	CA		06/19/2020		251,238							206	206			
100044245	MADERA	CA		06/19/2020		540,260							746	746			
100044248	LITHONIA	GA		06/19/2020		75,160							512	512			
100044265	ROANOKE	VA		06/19/2020		155,697							776	776			
100044268	RICHMOND	VA		06/19/2020		903,134							715	715			
100044273	CORAL SPRINGS	FL		06/19/2020		979,112							1,081	1,081			
100044282	MIRAMAR	FL		06/19/2020		145,997							251	251			
100044292	VENICE	FL		06/19/2020		483,723							646	646			
100044295	SAINT LOUIS	MO		06/19/2020		581,250							697	697			
100044297	EAST WINDSOR	NJ		06/19/2020		104,118							202	202			
100044353	ST LOUIS	MO		11/19/2020		4,445							634	634			
100044354	FAVETTEVILLE	AR		11/19/2020		35,787							702	702			
100044356	GATES	NC		11/19/2020		182,930							1,035	1,035			
100044359	CLINTON	AR		11/19/2020		68,337							350	350			
100044367	BOSTON	MA		11/19/2020		798,825							4,223	4,223			
100044370	LONGMONT	CO		11/19/2020		383,459							2,445	2,445			
100044377	FLINT	MI		11/19/2020		6,137							818	818			
100044379	LAKE WORTH	FL		11/19/2020		196,715							1,022	1,022			
100044385	SAN DIEGO	CA		11/19/2020		1,206,707							1,006	1,006			
100044400	KINGSTON	PA		11/19/2020		521,236							405	405			
100044401	VALHICO	FL		11/19/2020		772,801							522	522			
100044407	CHICAGO	IL		11/19/2020		988,732							991	991			
100044408	OZONE PARK	NY		11/19/2020		1,591,166							1,879	1,879			
100044409	BALTIMORE	MD		11/19/2020		288,412							436	436			
100044415	NORTH CHARLESTON	SC		11/19/2020		135,720							603	603			
100044418	OAKLAND	CA		11/19/2020		452,758							961	961			
100044426	NEWTOWN	CT		11/19/2020		269,239							1,402	1,402			
100044433	VALHICO	FL		11/19/2020		755,379							724	724			
100044448	CARSON	WA		11/19/2020		189,768							735	735			
100044454	MIAMI	FL		11/19/2020		238,464							1,149	1,149			
100044461	ATLANTA	GA		11/19/2020		65,621							415	415			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004464	CHICAGO	IL		11/19/2020		96,412							416	416			
10004467	MIAMI	FL		11/19/2020		472,056							683	683			
10004469	LIVERMORE	CA		11/19/2020		463,059							1,066	1,066			
10004472	BRIDGEPORT	CT		11/19/2020		335,748							457	457			
10004481	NEWARK	CA		11/19/2020		759,511							2,752	2,752			
10004483	BAYONE	NJ		11/19/2020		299,742							618	618			
10004484	WILLIAMS	CA		11/19/2020		64,816							3,089	3,089			
10004490	SAN JOSE	CA		11/19/2020		634,811							691	691			
10004496	MOBILE	AL		11/19/2020		21,022							332	332			
10004503	UNION CITY	CA		11/19/2020		438,442							1,882	1,882			
10004508	SAN DIEGO	CA		11/19/2020		91,916							273	273			
10004515	LOS ANGELES	CA		11/19/2020		998,199							1,427	1,427			
10004520	SAN DIEGO	CA		11/19/2020		18,173							660	660			
10004527	TRAPPE	PA		11/19/2020		159,591							4,389	4,389			
10004533	CHICAGO	IL		11/19/2020		4,397							609	609			
10004534	COLORADO SPRINGS	CO		11/19/2020		60,073							1,393	1,393			
10004543	OREN	UT		11/19/2020		603,624							4,062	4,062			
10004544	LAS VEGAS	NV		11/19/2020		131,906							1,147	1,147			
10004545	AURORA	CO		11/19/2020		88,544							503	503			
10004556	TAMARAC	FL		11/19/2020		224,368							794	794			
10004562	LEWISTON	WA		11/19/2020		23,669							635	635			
10004576	HOUSTON	TX		11/19/2020		75,141							480	480			
10004582	HOUSTON	TX		11/19/2020		58,983							95	95			
10004583	FOREST GROVE	OR		11/19/2020		183,232							526	526			
10004590	LOS ANGELES	CA		11/19/2020		478,989							2,261	2,261			
10004596	NEW YORK	NY		11/19/2020		9,307,626							163,325	163,325			
10004604	HAYWARD	CA		11/19/2020		522,750							993	993			
10004623	SAN DIEGO	CA		11/19/2020		825,628							3,094	3,094			
10004628	TUOLUMA	CA		11/19/2020		302,612							626	626			
10004639	MARSHVILLE	IL		11/19/2020		836,111							6,009	6,009			
10004641	VAN NUYS	CA		11/19/2020		304,570							946	946			
10004648	MONTCLAIR	CA		11/19/2020		298,262							2,257	2,257			
10004649	BOTHELL	WA		11/19/2020		413,998							2,119	2,119			
10004653	FREDONT	CA		11/19/2020		1,123,645							7,010	7,010			
10004660	MILPITAS	CA		11/19/2020		731,337							4,923	4,923			
10004662	SPRINGVILLE	UT		11/19/2020		223,346							1,266	1,266			
10004675	SCHUMBERG	IL		11/19/2020		482,515							216	216			
10004684	MAPLE SHADE	NJ		11/19/2020		161,340							211	211			
10004686	GLOUCESTER TWP	NJ		11/19/2020		473,009							740	740			
10004696	WOODCLIFF LAKE	NJ		11/19/2020		532,384							953	953			
10004698	LOS ANGELES	CA		11/19/2020		468,477							1,174	1,174			
10004701	FRANKLIN	MA		11/19/2020		1,963,343							1,632	1,632			
10004706	SCOTCH PLAINS	NJ		11/19/2020		841,739							477	477			
10004712	PLAINFIELD	IL		11/19/2020		441,074							365	365			
10004716	WEST PARK	FL		11/19/2020		364,663							537	537			
10004719	ELVIRA	OH		11/19/2020		540,309							466	466			
10004733	BROOKLYN	NY		11/19/2020		645,749							587	587			
10004752	PHILADELPHIA	PA		11/19/2020		100,041							588	588			
10004765	BROOKSVILLE	FL		11/19/2020		722,689							582	582			
10004768	KIPULEI	HI		11/19/2020		86,943							577	577			
10004772	BRIDGEPORT	CT		11/19/2020		1,230,149							5,787	5,787			

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	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004782	APPKA	FL		11/19/2020		725,730							588	588			
10004783	MIAMI	FL		11/19/2020		1,082,180							835	835			
10004794	FAIRFIELD	OH		11/19/2020		496,671							1,117	363			
10004810	MIAMI	FL		11/19/2020		549,875							502	1,117			
10004816	MIAMI	FL		11/19/2020		324,402							1,096	502			
10004820	PHOENIX	AZ		11/19/2020		58,316							512	1,096			
10004822	BAKERSFIELD	CA		11/19/2020		939,266							816	512			
10004827	BROOKLYN	NY		11/19/2020		643,329							816	817			
10004830	LEESBURG	TX		11/19/2020		170,732							1,730	816			
10004838	FAVETTEVILLE	GA		11/19/2020		239,839							736	1,730			
10004842	NEWMAN	GA		11/19/2020		174,429							403	403			
10004851	SEBRING	FL		11/19/2020		242,731							1,007	736			
10004861	AMITE	LA		11/19/2020		152,924							556	1,007			
10004863	CASSELBERRY	FL		11/19/2020		228,809							327	556			
10004892	SAVANNAH	GA		11/19/2020		289,752							851	327			
10004896	EFFORT	PA		11/19/2020		304,121							803	851			
10004901	LEHIGH ACRES	FL		11/19/2020		132,265							5,317	803			
10004906	STATEN ISLAND	NY		11/19/2020		919,643							3,312	5,317			
10004907	SAN LORENZO	CA		11/19/2020		668,638							619	3,312			
10004926	KATY	TX		11/19/2020		269,273							955	619			
10004945	FORT WORTH	TX		11/19/2020		390,548							1,119	955			
10004948	PORTER	TX		11/19/2020		137,785							877	1,119			
10004954	HONOLULU	HI		11/19/2020		557,804							1,443	877			
10004959	GROSSE POINTE	MI		11/19/2020		243,984							487	1,443			
10004964	FORT LAUDERDALE	FL		11/19/2020		167,853							1,013	487			
10004968	MARIETTA	GA		11/19/2020		142,316							4,187	1,013			
10004987	LUDINGTON	MI		11/19/2020		847,343							348	4,187			
10004508	MACOMB	MI		11/19/2020		106,019							916	348			
100045015	CROILEY	TX		11/19/2020		247,844							1,270	916			
100045017	WASHINGTON	DC		11/19/2020		172,021							1,083	1,270			
100045019	MERIDIAN	ID		11/19/2020		332,864							1,788	1,083			
100045050	SWIRNA	DE		11/19/2020		189,504							415	1,788			
100045055	POINCIPE BEACH	FL		11/19/2020		484,052							1,353	415			
100045063	VALDOSTA	GA		11/19/2020		146,879							1,140	1,353			
100045065	EDGEWOOD	MI		11/19/2020		134,726							35,715	1,140			
100045069	AURORA	CO		11/19/2020		127,381							1,258	35,715			
100045076	SAINT CLOUD	FL		11/19/2020		194,610							1,019	1,258			
100045082	KELSO	WA		11/19/2020		440,872							3,875	1,019			
100045088	PERRIS	CA		11/19/2020		304,904							1,458	3,875			
100045111	LAUDERHILL	FL		11/19/2020		150,174							1,176	1,458			
100045112	BURLINGTON	WA		11/19/2020		447,458							411	1,176			
100045116	EL PASO	TX		11/19/2020		136,096							1,010	411			
100045123	RICHMOND	VA		11/25/2020		249,053							444	1,010			
100045126	GAINESVILLE	FL		11/25/2020		374,822							566	444			
100045132	BLOOMFIELD	NJ		11/25/2020		117,680							159	566			
100045137	EMERYVILLE	CA		11/25/2020		4,207							1,252	159			
100045138	HENDERSON	NV		11/25/2020		422,965							850	1,252			
100045181	TORNILLO	TX		11/25/2020		18,703							368	850			
100045205	CRYSTAL LAKE	IL		11/25/2020		19,781							514	368			
100045206	ORLANDO	FL		11/25/2020		498,177							338	514			
100045208	ELVA BEACH	HI		11/25/2020		255,831							338	338			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004520	SAGINAW	MI		11/25/2020		137,742							1,059				
10004526	SKILLMAN	NJ		11/25/2020		561,727							1,345				
10004527	LILTON	NY		11/25/2020		136,425							285				
10004545	ORLANDO	FL		11/25/2020		313,223							549				
10004549	WEST CHESTER	PA		11/25/2020		770,946							1,086				
10004564	FOREST HILL	MD		11/25/2020		106,999							319				
10004565	PARKER	AZ		11/25/2020		647,908							577				
10004575	SAN BRUNO	CA		11/25/2020		1,049,680							3,500				
10004583	ROCKLEDGE	GA		11/25/2020		44,059							934				
10004584	ELK CITY	OK		11/25/2020		298,947							358				
10004589	CAMEN	SC		11/25/2020		163,610							167				
10004592	BALTIMORE	MD		11/25/2020		76,764							123				
10004596	GRANT	AL		11/25/2020		74,833							292				
10004590	WEST HILLS	CA		11/25/2020		1,248,239							1,035				
10004592	CLIFTON	NJ		11/25/2020		695,603							1,203				
10004593	NAPLES	FL		11/25/2020		844,199							778				
10004597	GREENTOWN	PA		11/25/2020		163,286							829				
10004598	SUMMITVILLE	NY		11/25/2020		338,949							1,838				
100045919	CHICAGO	IL		11/25/2020		171,181							168				
100045919	VIRGINIA BEACH	VA		11/25/2020		745,823							812				
100045924	BURLINGTON	NC		11/25/2020		244,627							843				
100045930	TOLEDO	OH		11/25/2020		37,102							359				
100045936	FRIANT	CA		11/25/2020		671,069							581				
100045938	SALVO	NC		11/25/2020		507,264							1,984				
100045939	ANTELOPE	CA		11/25/2020		712,403							656				
100045950	MINNEAPOLIS	MI		11/25/2020		240,779							1,413				
100045956	MINNEAPOLIS	IN		11/25/2020		353,061							374				
100045960	KELLYTON	AL		11/25/2020		82,169							479				
100045965	ST LOUIS	MO		11/25/2020		109,334							634				
100045983	MILLEDGEVILLE	GA		11/25/2020		295,633							6,170				
100045991	EASTON	PA		11/25/2020		123,270							3,212				
100045992	PIKESVILLE	MD		11/25/2020		19,853							1,409				
100045902	WILLISTON	SC		11/25/2020		121,368							756				
100045904	HUNTINGTON BEACH	CA		11/25/2020		1,088,162							3,507				
100045912	AUSTIN	TX		11/25/2020		46,493							1,363				
100045921	GEORGETOWN	SC		11/25/2020		290,552							421				
100045924	MURRIETA	CA		11/25/2020		863,015							1,209				
100045938	OCALA	FL		11/25/2020		572,916							566				
100045952	DANIELSON	CT		11/25/2020		575,857							1,068				
100045956	WEST HARTFORD	CT		11/25/2020		219,429							1,581				
100045961	SACRAMENTO	CA		11/25/2020		257,606							883				
100045964	VONDER LAKE	IL		11/25/2020		354,073							224				
100045966	CINCINNATI	OH		11/25/2020		214,289							518				
100045970	AMHERST	OH		11/25/2020		1,090,782							1,626				
100045993	EAST ORANGE	NJ		11/25/2020		394,927							1,501				
100045997	NORRISTOWN	PA		11/25/2020		498,500							204				
100045998	BAY CITY	MI		11/25/2020		167,963							404				
100045994	BALTIMORE	MD		11/25/2020		29,447							530				
100045996	SAN ANTONIO	TX		11/25/2020		2,273							1,047				
100045912	SUNLAND	CA		11/25/2020		777,873							863				
100045917	STOCKTON	CA		11/25/2020		348,075							1,326				

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004521	HAMPTON	VA		11/25/2020		116,011							626		626		
10004522	CARNEYS POINT	NJ		11/25/2020		39,390							62		62		
10004536	EASTON	PA		11/25/2020		315,249							525		525		
10004541	WAVROSS	GA		11/25/2020		29,189							627		627		
10004559	PHILADELPHIA	PA		11/25/2020		567,982							1,721		1,721		
10004563	STOCKTON	CA		11/25/2020		291,010							1,237		1,237		
10004566	STUTT GART	AR		11/25/2020		88,654							321		321		
10004568	PITTSFIELD	MA		11/25/2020		94,458							883		883		
10004572	MILFORD	CT		11/25/2020		128,521							341		341		
10004582	PITTSFORD	NY		11/25/2020		765,781							863		863		
10004587	EASLEY	SC		11/25/2020		107,697							672		672		
10004593	LINTHICUM HEIGHTS	MD		11/25/2020		957,444							972		972		
10004595	PAHIA	HI		11/25/2020		73,738							77		77		
100045912	CHUGIAK	AK		11/25/2020		929,431							1,340		1,340		
100045916	FRIBERSON	LA		11/25/2020		110,461							181		181		
100045917	QUAKERTOWN	PA		11/25/2020		273,203							491		491		
100045919	POUGHKEEPSIE	NY		11/25/2020		524,494							1,024		1,024		
100045931	RIVERDALE	GA		11/25/2020		143,052							129		129		
100045948	WEST PALM BEACH	FL		11/25/2020		556,360							683		683		
100045949	BIRMINGHAM	AL		11/25/2020		109,684							543		543		
100045959	BALT MORE	MD		11/25/2020		118,814							1,106		1,106		
100045961	FORT WAYNE	IN		11/25/2020		154,638							92		92		
100045968	ENERGREEN	CO		11/25/2020		272,942							1,262		1,262		
100045971	PICO RIVERA	CA		11/25/2020		751,621							1,611		1,611		
100045976	WILMINGTON	DE		11/25/2020		362,652							1,653		1,653		
100045983	HAMILTON	OH		11/25/2020		216,225							154		154		
100045992	SAINT CLOUD	FL		11/25/2020		98,416							338		338		
100045996	BEACH HAVEN	NJ		11/25/2020		355,389							242		242		
100045703	MIAMI	FL		11/25/2020		90,837							179		179		
100045720	DETROIT	MI		11/25/2020		96,436							1,014		1,014		
100045729	COLUMBIA	SC		11/25/2020		379,978							493		493		
100045732	PLEASANTVILLE	NY		11/25/2020		87,104							7,574		7,574		
100045733	PLAINFIELD	IL		11/25/2020		474,435							520		520		
100045742	INDIANAPOLIS	IN		11/25/2020		173,257							976		976		
100045746	SALEN	MA		11/25/2020		146,072							2,155		2,155		
100045750	GRANDE	CA		11/25/2020		207,879							3,864		3,864		
100045751	HAZEL WOOD	MO		11/25/2020		262,418							365		365		
100045756	BROOKLYN	NY		11/25/2020		397,998							1,971		1,971		
100045762	PHILADELPHIA	PA		11/25/2020		132,755							129		129		
100045766	DETROIT	MI		11/25/2020		31,797							(146)		(146)		
100045775	LIVERMORE	CA		11/25/2020		1,417,642							2,070		2,070		
100045779	SYLACAUGA	AL		11/25/2020		229,847							203		203		
100045788	SHERIDAN	CA		11/25/2020		801,613							734		734		
100045792	MOUNT PLEASANT	SC		11/25/2020		212,978							305		305		
100045797	ATLANTA	GA		11/25/2020		1,145,255							1,152		1,152		
100045801	ELKTON	MD		11/25/2020		506,150							618		618		
100045808	BENTON HARBOR	MI		11/25/2020		88,375							405		405		
100045818	BALT MORE	MD		11/25/2020		127,450							121		121		
100045822	ST. LOUIS	MO		11/25/2020		26,262							721		721		
100045830	ROLLING MEADOWS	IL		11/25/2020		220,255							447		447		
100045832	MAHIAH	NJ		11/25/2020		488,352							595		595		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045835	WOODLAND	CA		11/25/2020		766,223							843		843		
100045838	WIRENTON	WA		11/25/2020		380,067							516		516		
100045841	DALLAS	TX		11/25/2020		1,021,051			1,021,051				930		930		
100045846	AKRON	OH		11/25/2020		134,185							225		225		
100045850	KENNY	KY		11/25/2020		241,933							85		85		
100045857	HOUGHTON LAKE	MI		11/25/2020		92,682							882		882		
100045859	BLUFF FELD	WV		11/25/2020		30,882							979		979		
100045865	LAKELAND	FL		11/25/2020		438,546							483		483		
100045869	FEDWOOD CITY	CA		11/25/2020		1,132,639							1,182		1,182		
100045872	PALATINE	IL		11/25/2020		540,732							991		991		
100045874	FRESH MEADOWS	NY		11/25/2020		451,767							2,988		2,988		
100045880	WILMINGTON	DE		11/25/2020		109,557							1,661		1,661		
100045882	HOLMDEL	NJ		11/25/2020		335,059							1,890		1,890		
100045885	TRIECOLA	CA		11/25/2020		1,883,762							10,664		10,664		
100045888	MCGAHOORE	OH		11/25/2020		150,667							279		279		
100045893	DAWVILLE	VA		11/25/2020		22,107							1,022		1,022		
100045896	CHICAGO	IL		11/25/2020		243,290							448		448		
100045904	CERRITOS	CA		11/25/2020		1,184,576							2,891		2,891		
100045913	WESTMINSTER	MO		11/25/2020		937,205							890		890		
100045915	ORLANDO	FL		11/25/2020		564,410							1,486		1,486		
100045936	MINIS	FL		11/25/2020		494,349							377		377		
100045937	FENTON	MO		11/25/2020		289,851							288		288		
100045942	HILLSBORO	OR		11/25/2020		186,273							640		640		
100045947	SHAKOPEE	MN		11/25/2020		621,431							832		832		
100045948	PHILADELPHIA	PA		11/25/2020		111,574							347		347		
100045973	WOODRUFF	SC		11/25/2020		90,272							1,101		1,101		
100045987	BROOKHAVEN	PA		11/25/2020		307,888							1,748		1,748		
100045990	KANSAS CITY	MO		11/25/2020		120,325							234		234		
100045994	ROCKY MOUNT	VA		11/25/2020		194,089							141		141		
100045998	BRISTOL	CT		11/25/2020		229,417							1,281		1,281		
100045999	ARANSAS PASS	TX		11/25/2020		30,683							164		164		
100046000	CLAREMONT	NC		11/25/2020		148,409							307		307		
100046001	SANFORD	FL		11/25/2020		575,516							923		923		
100046025	PHILADELPHIA	PA		11/25/2020		256,335							561		561		
100046026	CHICAGO HEIGHTS	IL		11/25/2020		214,339							259		259		
100046044	ANDALUSIA	AL		11/25/2020		54,958							537		537		
100046057	TOPDOCK	AZ		11/25/2020		125,058							212		212		
100046072	SHARPSVILLE	IN		11/25/2020		198,846							214		214		
100046074	CLINTON	MO		11/25/2020		645,157							1,093		1,093		
100046077	CHICAGO	IL		11/25/2020		400,182							1,179		1,179		
100046081	STEEBENVILLE	OH		11/25/2020		171,441							194		194		
100046082	CRYSTAL	MI		11/25/2020		581,226							649		649		
100046095	SAN DIEGO	CA		11/25/2020		538,434							1,280		1,280		
100046096	MAPLE VALLEY	WA		11/25/2020		143,649							1,156		1,156		
100046098	ROUND ROCK	TX		11/25/2020		314,861							359		359		
100046101	WASHINGTON CROSSING	PA		11/25/2020		669,177							599		599		
100046105	SAN DIEGO	CA		11/25/2020		366,874							2,206		2,206		
100046106	TOPEKA	KS		11/25/2020		46,025							60		60		
100046108	ANNISVILLE	VA		11/25/2020		691,799							1,086		1,086		
100046133	PORTLAND	OR		11/25/2020		618,993							627		627		
100046138	LOUISVILLE	KY		11/25/2020		140,355							150		150		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100046142	CAROL STREAM	IL		11/25/2020		392,693							2,172					
100046145	CLEVELAND	OH		11/25/2020		380,661							1,017					
100046147	HUNTINGTON STATION	NY		11/25/2020		645,420							1,469					
100046153	OAKLAND PARK	FL		11/25/2020		418,336							438					
100046158	STREET	MD		11/25/2020		686,619							454					
100046169	SWIRNA	GA		11/25/2020		166,825							1,111					
100046174	LARKSVILLE	PA		11/25/2020		136,816							182					
100046179	RANDLEMAN	NC		11/25/2020		104,618							282					
100046184	WILL INGBORD	NJ		11/25/2020		394,419							412					
100046190	GREENVILLE	RI		11/25/2020		675,541							743					
100046194	HENDERSON	NV		11/25/2020		375,055							379					
100046205	TINLEY PARK	IL		11/25/2020		518,668							188					
100046208	OWAHA	NE		11/25/2020		63,503							147					
100046219	SENECA	PA		11/25/2020		148,406							330					
100046221	INGLEWOOD	CA		11/25/2020		644,270							996					
100046225	NEW BOSTON	OH		11/25/2020		70,512							288					
100046236	SAINT LOUIS	MO		11/25/2020		80,388							356					
100046254	GERBETOWN	KY		11/25/2020		133,015							160					
100046270	EL PASO	TX		11/25/2020		260,676							201					
100046283	LOS ANGELES	CA		11/25/2020		593,954							1,776					
100046288	RUTHER GLEN	VA		11/25/2020		579,375							1,704					
100046298	REDMOND	OR		11/25/2020		503,434							713					
100046303	SALT LAKE CITY	UT		11/25/2020		321,428							2,090					
100046304	PORT SAINT LUCIE	FL		11/25/2020		910,685							819					
100046312	BROOKLYN	NY		11/25/2020		398,944							322					
100046313	INDIAN ORCHARD	MA		11/25/2020		326,755							614					
100046318	SELMA	VA		11/25/2020		204,898							132					
100046334	PHILADELPHIA	PA		11/25/2020		21,415							846					
100046337	VENTURA	CA		11/25/2020		607,666							2,500					
100046340	ALBION	PA		11/25/2020		274,182							319					
100046343	ROANKE	VA		11/25/2020		134,961							683					
100046346	HAGERSTOWN	MD		11/25/2020		714,736							2,848					
100046359	BLOOMING PRAIRIE	IL		11/25/2020		206,322							185					
100046361	HARRISVILLE	NY		11/25/2020		301,863							340					
100046365	PINNACLE	NC		11/25/2020		933,974							443					
100046367	BEDFORD	KY		11/25/2020		218,485							501					
100046369	MAHONEN	IN		11/25/2020		119,776							326					
100046377	SHARON HILL	PA		11/25/2020		354,341							236					
100046382	MINERVA	OH		11/25/2020		134,673							119					
100046408	GROVETOWN	GA		11/25/2020		339,779							462					
100046425	ANNE HIL	CA		11/25/2020		480,777							2,716					
100046440	HOSCHTON	GA		11/25/2020		902,731							2,768					
100046453	WOODWARD	OK		11/25/2020		176,591							160					
100046468	NATCHITOCHES	LA		11/25/2020		74,990							295					
100046477	PALATKA	FL		11/25/2020		110,200							189					
100046479	DANBURY	CT		11/25/2020		478,345							682					
100046491	MARION	IN		11/25/2020		177,713							255					
100046497	DORCHESTER	MA		11/25/2020		478,193							2,043					
100046507	CHESTERFIELD	VA		11/25/2020		1,161,908							474					
100046509	THULEQUAH	OK		11/25/2020		66,445							1,445					
100046515	FORT WORTH	TX		11/25/2020		133,189							615					

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004623	LIMA	OH		11/25/2020		68,913							31	31			
10004624	SAN JOSE	CA		11/25/2020		658,120							1,967	1,967			
10004627	DEERFIELD BEACH	FL		11/25/2020		512,696							689	689			
10004632	HAMILTON	OH		11/25/2020		158,724							343	343			
10004633	HOUSTON	TX		11/25/2020		544,037							2,265	2,265			
10004635	WILMINGTON	DE		11/25/2020		439,513							491	491			
10004637	NEILBURG	NY		11/25/2020		882,214							599	599			
10004638	JEFFERSONVILLE	IN		11/25/2020		138,266							169	169			
10004640	ROCHELLE	IL		11/25/2020		332,653							797	797			
10004649	HOUSTON	TX		11/25/2020		214,802							390	390			
10004672	EL CAJON	CA		11/25/2020		275,716							476	476			
10004673	PHILA	PA		11/25/2020		28,010							474	474			
10004677	PHILADELPHIA	PA		11/25/2020		244,523							717	717			
10004681	ARLINGTON	TX		11/25/2020		17,225							815	815			
10004685	BLOOMFIELD	CT		11/25/2020		489,601							494	494			
10004686	GLOUCESTER CITY	NJ		11/25/2020		312,688							390	390			
10004688	CERRYVILLE	MO		11/25/2020		76,524							119	119			
10004694	STATEN ISLAND	NY		11/25/2020		748,352							2,307	2,307			
10004698	LONG BEACH	NY		11/25/2020		266,843							3,221	3,221			
10004695	BETHLEHEM	PA		11/25/2020		944,116							1,183	1,183			
100046923	HARDEVILLE	SC		11/25/2020		567,242							829	829			
10004630	GAITHERSBURG	MD		11/25/2020		1,013,099							1,062	1,062			
10004637	SANT LOUIS	MO		11/25/2020		109,160							756	756			
10004638	MARFA	TX		11/25/2020		25,774							1,431	1,431			
10004642	ROSEVILLE	MI		11/25/2020		219,696							1,822	1,822			
10004656	BAYSHORE	NY		11/25/2020		1,139,437							663	663			
10004660	WORCESTER	MA		11/25/2020		226,961							864	864			
10004667	QUAKERTOWN	PA		11/25/2020		145,172							461	461			
10004668	NORTH MIAMI	FL		11/25/2020		361,246							871	871			
10004674	CHARDON	OH		11/25/2020		193,528							784	784			
10004679	DALLAS	TX		11/25/2020		12,365							762	762			
10004685	WENONAH	NJ		11/25/2020		405,083							504	504			
10004686	HELVICO	VA		11/25/2020		207,711							367	367			
100046714	BRONX	NY		11/20/2020		20,111							2,786	2,786			
100046717	CALDEN	OH		11/20/2020		13,922							1,160	1,160			
100046721	CANTON	TX		11/20/2020		12,995							946	946			
100046722	SAN JOSE	CA		11/20/2020		18,224							1,944	1,944			
100046723	FEEDLEY	CA		11/20/2020		2,325							1,454	1,454			
100046724	METARIE	LA		11/20/2020		44,778							147	147			
100046731	AMITYVILLE	NY		11/20/2020		58,759							779	779			
100046732	LANHAM	MD		11/20/2020		12,629							2,485	2,485			
100046733	MANSFELD	TX		11/20/2020		119,411							475	475			
100046740	COLLEGEVILLE	PA		11/20/2020		275,455							461	461			
100046746	FLORENCE PARK	NJ		11/20/2020		179,799							1,050	1,050			
100046749	DULUTH	GA		11/20/2020		86,088							132	132			
100046750	SAN JOSE	CA		11/20/2020		246,131							391	391			
100046752	CARLTON	MA		11/20/2020		236,187							1,995	1,995			
100046753	NEW CITY	NY		11/20/2020		65,696							19	19			
100046754	MONTGOMERY	PA		11/20/2020		93,647							347	347			
100046757	INDIANAPOLIS	IN		11/20/2020		137,398							127	127			
100046759	GRENA	LA		11/20/2020		64,783							1,014	1,014			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046761	WARRFIELD	VA		11/20/2020		49,061							90	90			
100046762	BAKERSFIELD	CA		11/20/2020		280,194							241	241			
100046763	COMPTON	CA		11/20/2020		96,749							1,733	1,733			
100046764	MONTROSE	CO		11/20/2020		52,073							67	67			
100046770	NORTH HILLS	CA		11/20/2020		71,138							1,633	1,633			
100046772	APEX	NC		11/20/2020		2,989							2,690	2,690			
100046778	JOHNSTON	RI		11/20/2020		98,549							136	136			
100046779	NORTH PORT	FL		11/20/2020		82,638							233	233			
100046781	WEBSTER	NY		11/20/2020		9,539							1,370	1,370			
100046782	BROWNS MILLS	NJ		11/20/2020		128,647							70	70			
100046783	CHESAPEAKE	VA		11/20/2020		78,337							53	53			
100046791	SPRINGHOUSE	NY		11/20/2020		4,243							835	835			
100046793	LAGUNA NIGUEL	CA		11/20/2020		17,372							2,840	2,840			
100046794	WALCANDA	IL		11/20/2020		14,957							2,050	2,050			
100046795	SPARKS	NV		11/20/2020		69,609							289	289			
100046797	MOBILE	AL		11/20/2020		23,194							2,759	2,759			
100046798	CLAYTON	NJ		11/20/2020		8,124							874	874			
100048000	LEVITTOWN	NY		11/20/2020		209,651							211	211			
100048002	HOUSTON	TX		11/20/2020		4,690							897	897			
100048003	AMESBURY	MA		11/20/2020		224,354							906	906			
100048004	LEXINGTON	KY		11/20/2020		17,428							1,433	1,433			
100048005	PISCATAWAY	NJ		11/20/2020		11,789							2,337	2,337			
100048011	OKLAHOMA CITY	OK		11/20/2020		6,223							635	635			
100048012	MONROE	LA		11/20/2020		43,662							402	402			
100048013	EL PASO	TX		11/20/2020		18,688							1,770	1,770			
100048015	MARIETTA	GA		11/20/2020		280,844							1,311	1,311			
100048016	CONCORD	CA		11/20/2020		6,411							405	405			
100048018	UTICA	OH		11/20/2020		7,676							738	738			
100048019	OAKLYN	NJ		11/20/2020		148,811							99	99			
100048021	DAYTON	OH		11/20/2020		18,013							1,831	1,831			
100048024	BROOKLYN	NY		11/20/2020		75,419							4,020	4,020			
100048025	WHEELERLY	IA		11/20/2020		54,542							903	903			
100048026	CHICAGO	IL		11/20/2020		6,427							1,118	1,118			
100048027	TUCSON	AZ		11/20/2020		11,212							674	674			
100048028	HILTON HEAD ISLAND	SC		11/20/2020		244,521							242	242			
100048029	KINSTON	GA		11/20/2020		13,411							1,026	1,026			
100048031	COLUMBUS	OH		11/20/2020		1,963							1,697	1,697			
100048033	SHARITZ CREEK	MI		11/20/2020		75,916							1,596	1,596			
100048034	NEITON	NC		11/20/2020		16,255							787	787			
100048037	PULASKI	NY		11/20/2020		183,670							1,340	1,340			
100048040	YONKERS	NY		11/20/2020		427,101							380	380			
100048041	REDWOOD CITY	CA		11/20/2020		138,328							882	882			
100048042	SHOW LOW	AZ		11/20/2020		21,215							1,179	1,179			
100048044	ORLANDO	FL		11/20/2020		37,575							1,464	1,464			
100048047	EL PASO	TX		11/20/2020		59,135							653	653			
100048050	SANDY	UT		11/20/2020		64,909							2,239	2,239			
100048051	PLANTATION	FL		11/20/2020		139,806							569	569			
100048052	ALBUQUERQUE	NM		11/20/2020		38,162							2,195	2,195			
100048054	LEXINGTON	SC		11/20/2020		7,939							3,776	3,776			
100048055	BAKERSVILLE	NC		11/20/2020		1,963							4,282	4,282			
100048056	ELLETTSVILLE	IN		11/20/2020		34,129							1,789	1,789			

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
10004657	GRAND ISLAND	NY		11/20/2020		176,665						2,420			
10004660	MOUNT UPTON	NY		11/20/2020		57,252						1,240			
10004661	DECATUR	GA		11/20/2020		35,822						1,185			
10004663	MORTON GROVE	IL		11/20/2020		20,798						2,193			
10004666	BIRMINGHAM	AL		11/20/2020		46,719						1,108			
10004669	CEDARTOWN	GA		11/20/2020		88,657						63			
10004670	SHEPHERD	LA		11/20/2020		57,688						1,814			(2,827)
10004673	HOUSTON	TX		11/20/2020		314,044						223			
10004676	EAST WINDSOR	NJ		11/20/2020		320,170						151			
10004678	INDLE VILLAGE	NY		11/20/2020		67,087						1,363			
10004679	ELKHART	IN		11/20/2020		9,959						1,150			
10004680	LOUIS GROVE	GA		11/20/2020		48,782						1,225			
10004681	HARRISONVILLE	MO		11/20/2020		58,746						1,399			
10004682	COLUMBUS	OH		11/20/2020		128,375						499			
10004684	NEW CASTLE	DE		11/20/2020		109,150						2,382			
10004685	INDIANAPOLIS	IN		11/20/2020		121,630						194			
10004686	NASHVILLE	TN		11/20/2020		232,054						7,261			
10004687	HOUSTON	TX		11/20/2020		56,695						864			
10004688	CORAPOLIS	PA		11/20/2020		105,688						1,988			
10004689	YORK	PA		11/20/2020		78,439						1,434			
10004691	PALM BAY	FL		11/20/2020		104,667						428			
10004692	INDIANAPOLIS	IN		11/20/2020		22,478						948			
10004695	PHOENIX	AZ		11/20/2020		158,547						2,752			
10004696	DECATUR	GA		11/20/2020		29,115						1,956			
10004692	TAMPA	FL		11/20/2020		161,269						930			
10004694	MISSOURI CITY	TX		11/20/2020		18,615						356			
10004697	WINSTON SALEM	NC		11/20/2020		109,918						1,981			
10004699	ROCKY MOUNT	NC		11/20/2020		1,922						942			
100046910	HOUSTON	TX		11/20/2020		46,433						822			
100046911	REDFORD	MI		11/20/2020		66,351						1,269			
100046912	BRADENTON	FL		11/20/2020		69,005						573			
100046913	TAMPA	FL		11/20/2020		110,462						2,883			
100046916	ALBUQUERQUE	NM		11/20/2020		68,274						1,226			
100046918	SAN DIEGO	CA		11/20/2020		39,275						2,223			
100046919	PAISON	AZ		11/20/2020		98,512						120			
100046920	NEWMAN	GA		11/20/2020		74,567						1,303			
100046923	LEWISTOWN	NY		11/20/2020		319,625						282			
100046924	GRANBERRY TWP	PA		11/20/2020		187,488						2,746			
100046926	BOCA RATON	FL		11/20/2020		55,450						863			
100046928	REEDLEY	CA		11/20/2020		83,036						824			
100046931	ALBUQUERQUE	NM		11/20/2020		59,386						1,480			
100046932	BROOKLYN	NY		11/20/2020		362,679						577			
100046933	PATERSON	NJ		11/20/2020		237,528						136			
100046934	EMERYT	PA		11/20/2020		24,454						2,665			
100046935	LAFER	MI		11/20/2020		50,445						1,137			
100046936	FRUITLAND	ID		11/20/2020		139,024						295			
100046937	GRAND RAPIDS	MI		11/20/2020		162,516						123			
100046938	CHARLOTTE	NC		11/20/2020		137,688						5,658			
100046939	PALO ALTO	CA		11/20/2020		154,918						90			
100046943	NEW PARK	PA		11/20/2020		179,278						340			
100046944	CLEARWATER	FL		11/20/2020		45,343						1,350			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046947	DEER PARK	NY		11/20/2020		224,963							159		159		
100046948	OAK PARK	MI		11/20/2020		140,374							226		226		
100046949	DETROIT	MI		11/20/2020		70,380							1,140		1,140		
100046950	ROCHESTER	NY		11/20/2020		47,919							413		413		
100046951	EL PASO	TX		11/20/2020		64,459							871		871		
100046952	NASHVILLE	TN		11/20/2020		111,704							131		131		
100046953	WEST MILFORD	NJ		11/20/2020		138,081							2,160		2,160		
100046954	SAN GABRIEL	CA		11/20/2020		26,461							1,918		1,918		
100046961	EDEEN	NY		11/20/2020		70,417							71		71		
100046965	OPA LOCKA	FL		11/20/2020		123,373							154		154		
100046970	ROANN	IN		11/20/2020		16,992							769		769		
100046973	BROOKLYN	NY		11/20/2020		446,814							2,771		2,771		
100046975	TUKAHOE	NY		11/20/2020		292,985							259		259		
100046976	SAINT PAUL	MI		11/20/2020		43,461							63		63		
100046977	MILNER	GA		11/20/2020		129,921							1,190		1,190		
100046981	AVENEL	NJ		11/20/2020		144,248							392		392		
100046982	PARKMAN	OH		11/20/2020		163,529							1,764		1,764		
100046984	BOUNTIFUL	UT		11/20/2020		364,596							2,048		2,048		
100046985	SAN ANTONIO	TX		11/20/2020		87,758							964		964		
100046987	BETHLEHEM	GA		11/20/2020		161,479							4,033		4,033		
100046988	NEWPORT NEWS	VA		11/20/2020		175,546							105		105		
100046991	CHICAGO	IL		11/20/2020		92,871							1,011		1,011		
100046993	YUMA	AZ		11/20/2020		45,824							884		884		
100046994	SAN FRANCISCO	CA		11/20/2020		169,534							3,085		3,085		
100046995	MARIETTA	GA		11/20/2020		143,300							1,747		1,747		
100046999	WICHITA FALLS	TX		11/20/2020		40,282							959		959		
100047001	OLIVER CITY	CA		11/20/2020		183,770							1,599		1,599		
100047003	FELTON	CA		11/20/2020		140,405							1,227		1,227		
100047006	HOUSTON	TX		11/20/2020		24,984							1,018		1,018		
100047010	JACKSONVILLE	FL		11/20/2020		74,045							1,334		1,334		
100047012	DERBY	KS		11/20/2020		58,004							2,935		2,935		
100047013	NAPLES	FL		11/20/2020		53,681							801		801		
100047014	LODI	CA		11/20/2020		186,615							173		173		
100047020	YUMA	AZ		11/20/2020		140,756							76		76		
100047022	LAURENCEVILLE	GA		11/20/2020		121,219							1,033		1,033		
100047024	PLAINFIELD	IL		11/20/2020		125,632							1,224		1,224		
100047025	WAYNE	MI		11/20/2020		146,792							1,359		1,359		
100047030	PHOENIX	AZ		11/20/2020		140,839							834		834		
100047031	LIBERTYVILLE	IL		11/20/2020		128,978							2,259		2,259		
100047034	FRANKLIN	MI		11/20/2020		339,083							701		701		
100047039	CLEAR LAKE	MO		11/20/2020		292,973							712		712		
100047046	OAKLAND	CA		11/20/2020		308,806							259		259		
100047048	EDINBURGH	IN		11/20/2020		34,024							907		907		
100047049	RICHMOND	MI		11/20/2020		303,647							2,438		2,438		
100047053	FORT WORTH	TX		11/20/2020		120,881							1,327		1,327		
100047054	PITTSBURGH	PA		11/20/2020		65,855							663		663		
100047055	GRAND RAPIDS	MI		11/20/2020		29,619							1,514		1,514		
100047058	GREENVILLE	SC		11/20/2020		49,831							687		687		
100047059	NORTH ANDOVER	MA		11/20/2020		119,663							939		939		
100047061	KNOXVILLE	TN		11/20/2020		204,217							169		169		
100047062	HOUSTON	TX		11/20/2020		46,157							1,745		1,745		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047063	CENTER CITY	MI		11/20/2020		140,745							87	87			
100047066	CELINA	OH		11/20/2020		25,835							1,136	1,136			
100047068	BARTLETT	IL		11/20/2020		266,487						2,247	2,247	2,247			
100047071	SPOKANE	WA		11/20/2020		134,611						1,071	1,071	1,071			
100047074	MADISON	TN		11/20/2020		92,775							68	68			
100047075	STATEN ISLAND	NY		11/20/2020		152,760							1,181	1,181			
100047079	PARTLOW	VA		11/20/2020		256,791							352	352			
100047086	AZTEC	NM		11/20/2020		221,754							146	146			
100047090	FULTON	NY		11/20/2020		93,485							754	754			
100047096	CITRUS HEIGHTS	CA		11/20/2020		17,647							1,855	1,855			
100047105	CHICAGO	IL		11/20/2020		371,555							608	608			
100047106	CHATHAM	VA		11/20/2020		16,134							1,303	1,303			
100047110	MARION	IN		11/20/2020		52,950							414	414			
100047111	CLUNIST FALLS	OH		11/20/2020		47,339							340	340			
100047115	EATON RAPIDS	MI		11/20/2020		180,404							1,349	1,349			
100047116	CONVERS	GA		11/20/2020		104,617							2,241	2,241			
100047120	SOUTH BEND	IN		11/20/2020		42,723							91	91			
100047125	HALEAH	FL		11/20/2020		311,305							385	385			
100047127	BROXN	NY		11/20/2020		307,084							2,834	2,834			
100047130	SWIRNA	DE		11/20/2020		89,476							1,644	1,644			
100047131	RIVERDALE	GA		11/20/2020		131,872							230	230			
100047137	MARENGO	IL		11/20/2020		299,753							257	257			
100047138	BIG LAKE	AK		11/20/2020		189,111							602	602			
100047140	WAAHAW	NC		11/20/2020		686,199							764	764			
100047155	SKOKIE	IL		11/20/2020		133,631							183	183			
100047157	TEXARKANA	AR		11/20/2020		114,546							836	836			
100047160	BROOKLYN	NY		11/20/2020		586,478							4,160	4,160			
100047164	ARCADIA	FL		11/20/2020		445,823							709	709			
100047167	RADCLIFF	KY		11/20/2020		369,630							513	513			
100047171	KALASKA	MI		11/20/2020		72,830							585	585			
100047173	MIAMI BEACH	FL		11/20/2020		75,437							786	786			
100047174	ARROYO SECO	NM		11/20/2020		240,866							2,961	2,961			
100047184	MINT HILL	NC		11/20/2020		116,371							1,373	1,373			
100047188	MIAMI	FL		11/20/2020		267,641							719	719			
100047190	LOVELAND	CO		11/20/2020		282,354							280	280			
100047194	EUGENE	OR		11/20/2020		366,491							1,848	1,848			
100047195	BROOKLYN	NY		11/20/2020		220,953							2,139	2,139			
100047197	DISPUTANTA	VA		11/20/2020		153,059							488	488			
100047201	CONVERS	GA		11/20/2020		385,688							503	503			
100047203	METARIE	LA		11/20/2020		256,765							2,120	2,120			
100047206	CONWAY	AR		11/20/2020		90,337							1,168	1,168			
100047208	LA GRANGE PARK	IL		11/20/2020		325,671							606	606			
100047210	ACWORTH	GA		11/20/2020		324,428							994	994			
100047211	NEWTOWN	PA		11/20/2020		113,669							1,181	1,181			
100047212	CHICAGO	IL		11/20/2020		243,723							259	259			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		182,115							325	325			
100047221	WESLEY CHAPEL	FL		11/20/2020		179,153							1,160	1,160			
100047222	AUSTIN	TX		11/20/2020		85,972							63	63			
100047230	SANTA CLARITA	CA		11/20/2020		428,656							649	649			
100047231	PERRIS	CA		11/20/2020		313,729							1,103	1,103			
100047232	RENO	NV		11/20/2020		273,245							481	481			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047234	WOODRUFF	WV		11/20/2020		250,152							248	248			
100047236	COLUMBIA	SC		11/20/2020		163,001							411	411			
100047237	OKLAHOMA CITY	OK		11/20/2020		130,706							90	90			
100047239	BRIGHTON	MI		11/20/2020		843,230							807	807			
100047240	MADERA	CA		11/20/2020		266,189							1,345	1,345			
100047246	NEIGHALL	CA		11/20/2020		63,053							1,534	1,534			
100047250	BIRMINGHAM	AL		11/20/2020		380,630							1,703	1,703			
100047257	AURORA	CO		11/20/2020		428,250							376	376			
100047260	MIAMI	FL		11/20/2020		78,767							2,076	2,076			
100047261	FOREST PARK	IL		11/20/2020		82,162							103	103			
100047262	LAKE WORTH	FL		11/20/2020		724,150							945	945			
100047267	DOVER	NH		11/20/2020		173,217							295	295			
100047268	LIVIN	WA		11/20/2020		147,226							132	132			
100047269	CAMPO	CA		11/20/2020		570,894							957	957			
100047270	PORTLAND	OR		11/20/2020		141,290							1,902	1,902			
100047271	DOLORES	CO		11/20/2020		426,567							305	305			
100047275	LA PINE	OR		11/20/2020		269,902							1,688	1,688			
100047277	SANTA ROSA	CA		11/20/2020		125,277							1,290	1,290			
100047278	PLANO	TX		11/20/2020		184,623							1,229	1,229			
100047279	FAR ROCKAWAY	NY		11/20/2020		96,662							33,667	33,667			
100047283	HOUSTON	TX		11/20/2020		161,910							1,047	1,047			
100047287	BROOKHAVEN	GA		11/20/2020		335,279							305	305			
100047288	NORTH LAS VEGAS	NV		11/20/2020		213,971							550	550			
100047295	LEAVENWORTH	KS		11/20/2020		239,450							174	174			
100047299	CYPRESS	TX		11/20/2020		325,435							369	369			
100047305	RICHMOND	CA		11/20/2020		344,646							2,151	2,151			
100047306	HUNTSVILLE	AL		11/20/2020		84,885							1,263	1,263			
100047308	WORESTER	MA		11/20/2020		408,348							391	391			
100047309	CARSON	CA		11/20/2020		325,106							2,139	2,139			
100047310	MOORE	WV		11/20/2020		130,857							1,337	1,337			
100047312	SAINT LOUIS	MO		11/20/2020		399,263							515	515			
100047314	BALDWIN	NY		11/20/2020		925,116							706	706			
100047319	COLORADO SPRINGS	CO		11/20/2020		257,374							1,620	1,620			
100047322	YONKERS	NY		11/20/2020		67,631							178	178			
100047323	WINGATE	NC		11/20/2020		52,074							30,478	30,478			
100047324	ARVADA	CO		11/20/2020		42,000							12,926	12,926			
100047326	MUNSTER	IN		11/20/2020		154,246							1,017	1,017			
100047328	LOS ANGELES	CA		11/20/2020		126,831							1,216	1,216			
100047334	HOUSTON	TX		11/20/2020		108,679							919	919			
100047335	WACO	TX		11/20/2020		172,789							1,063	1,063			
100047337	CLEARWATER	FL		11/20/2020		230,483							3,478	3,478			
100047340	FAR ROCKAWAY	NY		11/20/2020		543,543							478	478			
100047347	HEMANTOWN	IN		11/20/2020		157,859							2,925	2,925			
100047348	JACKSONVILLE	FL		11/20/2020		47,726							263	263			
100047350	MARIETTA	GA		11/20/2020		181,411							227	227			
100047351	INDIANAPOLIS	IN		11/20/2020		145,798							87	87			
100047352	SAINT CLOUD	FL		11/20/2020		243,461							397	397			
100047356	ALBUQUERQUE	NM		11/20/2020		128,151							851	851			
100047359	HAZLET	MI		11/20/2020		164,829							1,037	1,037			
100047360	LINCOLN CITY	OR		11/20/2020		270,963							241	241			
100047361	ARLINGTON	VA		11/20/2020		155,726							120	120			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
Loan Number	City	State	Loan Type					Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8							9
								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)		Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047363	PHILLIPS	WI		11/20/2020			155,784						836	836	836			
100047370	HAWTCH	MA		11/20/2020			579,037						795	795	795			
100047371	MARYVILLE	TN		11/20/2020			285,724						986	986	986			
100047373	TAYLOR	MI		11/20/2020			197,385						798	798	798			
100047379	DURHAM	NC		11/20/2020			163,776						523	523	523			
100047381	SOUTHFIELD	MI		11/20/2020			224,647						2,562	2,562	2,562			
100047382	MAPLE HEIGHTS	OH		11/20/2020			225,525						203	203	203			
100047398	SAN DIEGO	CA		11/20/2020			258,071						308	308	308			
100047403	SPRINGFIELD GARDENS	NY		11/20/2020			26,819						1,857	1,857	1,857			
100047404	NORTH HILLS	CA		11/20/2020			333,395						582	582	582			
100047408	ROSELAND	NY		11/20/2020			103,987						166	166	166			
100047411	WINDSORHET	RI		11/20/2020			189,962						586	586	586			
100047418	JAMAICA	NY		11/20/2020			622,146						485	485	485			
100047425	NASHVILLE	TN		11/20/2020			235,804						192	192	192			
100047426	PHILADELPHIA	PA		11/20/2020			84,911						185	185	185			
100047428	JACKSONVILLE	FL		11/20/2020			58,556						410	410	410			
100047429	AVONDALE	AZ		11/20/2020			383,111						328	328	328			
100047430	ROSELLE	IL		11/20/2020			378,587						458	458	458			
100047434	DUWALL	WA		11/20/2020			600,986						652	652	652			
100047435	NEW HUDSON	MI		11/20/2020			680,891						1,106	1,106	1,106			
100047438	AURORA	CO		11/20/2020			123,990						3,269	3,269	3,269			
100047441	MIAMI	FL		11/20/2020			371,541						856	856	856			
100047448	SAN FRANCISCO	CA		11/20/2020			759,379						1,117	1,117	1,117			
100047453	BRISTOL	NH		11/20/2020			371,975						693	693	693			
100047454	HUNTSVILLE	TX		11/20/2020			234,015						1,433	1,433	1,433			
100047456	LA MIRADA	CA		11/20/2020			410,233						391	391	391			
100047463	PEACHTREE CITY	GA		11/20/2020			280,174						1,277	1,277	1,277			
100047468	LESAGE	WV		11/20/2020			111,929						702	702	702			
100047472	SACRAMENTO	CA		11/20/2020			257,137						393	393	393			
100047473	SUNNYSIDE	WA		11/20/2020			197,483						359	359	359			
100047474	PLATTSBURGH	NY		11/20/2020			630,616						574	574	574			
100047475	SPOKANE	WA		11/20/2020			139,859						1,199	1,199	1,199			
100047479	SHIRLEY	MA		11/20/2020			557,849						766	766	766			
100047480	RIVERDALE	GA		11/20/2020			332,800						301	301	301			
100047498	LAS VEGAS	NV		11/20/2020			333,523						423	423	423			
100047505	BROOKSVILLE	FL		11/20/2020			137,148						288	288	288			
100047509	NAPLES	FL		11/20/2020			149,814						1,784	1,784	1,784			
100047510	HAYWARD	CA		11/20/2020			318,654						2,764	2,764	2,764			
100047519	DALY CITY	CA		11/20/2020			399,738						1,123	1,123	1,123			
100047523	NEIBURPORT	MA		11/20/2020			780,626						1,051	1,051	1,051			
100047529	LOS ANGELES	CA		11/20/2020			881,779						1,907	1,907	1,907			
100047535	CAMPBELL	CA		11/20/2020			412,869						2,364	2,364	2,364			
100047538	BROOKLYN	NY		11/20/2020			905,613						1,504	1,504	1,504			
100047541	STONE MOUNTAIN	GA		11/20/2020			362,504						340	340	340			
100047545	VIEILLESEY	MA		11/20/2020			336,556						551	551	551			
100047549	SHINGLE SPRINGS	CA		11/20/2020			474,678						1,265	1,265	1,265			
100047551	SELINSGRIVE	PA		11/20/2020			211,330						246	246	246			
100047556	HESPERIA	CA		11/20/2020			101,396						652	652	652			
100047560	SPRING VALLEY	CA		11/20/2020			527,902						3,133	3,133	3,133			
100047561	PLAINVIEW	NY		11/20/2020			464,298						2,911	2,911	2,911			
100047563	ASTORIA	NY		11/20/2020			138,990						3,523	3,523	3,523			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047566	WEST PARK	FL		11/20/2020		172,768							1,099	1,099			
100047571	SEVIOUR	IN		11/20/2020		146,758							902	902			
100047573	JACKSONVILLE	FL		11/20/2020		119,473							803	803			
100047579	MIAMI	FL		11/20/2020		339,568							2,350	2,350			
100047582	RIVERSIDE	CA		11/20/2020		410,367							683	683			
100047583	BRIDGEPORT	CT		11/20/2020		295,389							485	485			
100047584	NORTH BRANSWICK	NJ		11/20/2020		187,460							956	956			
100047588	SEATTLE	WA		11/20/2020		403,493							608	608			
100047591	ANHEIM	CA		11/20/2020		469,316							2,497	2,497			
100047593	SANFORD	FL		11/20/2020		255,508							420	420			
100047596	PORT ORANGE	FL		11/20/2020		467,107							559	559			
100047602	ATLANTIC CITY	NJ		11/20/2020		410,989							547	547			
100047610	GREENVILLE	SC		11/20/2020		66,126							510	510			
100047612	PLANTWOOD	MI		11/20/2020		452,475							2,880	2,880			
100047615	CLEARWATER	FL		11/20/2020		467,392							356	356			
100047616	NORTH LAS VEGAS	NV		11/20/2020		304,617							321	321			
100047624	SAN TAN VALLEY	AZ		11/20/2020		88,199							1,433	1,433			
100047625	STOCKTON	CA		11/20/2020		347,906							671	671			
100047634	INKESTER	MI		11/20/2020		207,288							187	187			
100047636	DENVER	CO		11/20/2020		219,939							1,864	1,864			
100047640	SAINT PALL	MINN		11/20/2020		245,747							1,445	1,445			
100047647	TOWNS COVE	NY		11/20/2020		300,094							41,721	41,721			
100047652	ELGIN	IL		11/20/2020		443,957							412	412			
100047654	NORWALK	CT		11/20/2020		292,522							2,562	2,562			
100047655	SALINAS	CA		11/20/2020		174,918							1,880	1,880			
100047666	PHILADELPHIA	PA		11/20/2020		181,501							466	466			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		217,668							381	381			
100047676	LA VERGNE	TN		11/20/2020		113,733							533	533			
100047678	BAYVILLE	NY		11/20/2020		718,159							861	861			
100047680	GRAND RAPIDS	MI		11/20/2020		200,142							3,209	3,209			
100047688	SODDY DAVIS	TN		11/20/2020		71,318							220	220			
100047693	AURORA	CO		11/20/2020		176,837							212	212			
100047694	CHICAGO	IL		11/20/2020		663,952							543	543			
100047706	SPRINGFIELD	OH		11/20/2020		164,805							416	416			
100047707	GRAND RAPIDS	MI		11/20/2020		557,957							791	791			
100047715	CLAREMONT	NC		11/20/2020		275,737							306	306			
100047716	LAS VEGAS	NV		11/20/2020		112,197							1,365	1,365			
100047717	EUGENE	OR		11/20/2020		348,732							530	530			
100047719	GRANDE	CA		11/20/2020		550,410							3,189	3,189			
100047723	DENVER	CO		11/20/2020		218,043							1,386	1,386			
100047729	NAIIPA	ID		11/20/2020		7,892							1,006	1,006			
100047733	WINNER	GA		11/20/2020		97,337							821	821			
100047734	HICKORY	NC		11/20/2020		362,753							441	441			
100047746	SAN LEANDRO	CA		11/20/2020		412,288							2,499	2,499			
100047757	FARRINGTON	MINN		11/20/2020		241,189							1,353	1,353			
100047760	KAILUA	HI		11/20/2020		127,698							1,188	1,188			
100047763	ABERDEEN	MD		11/20/2020		118,171							654	654			
100047766	AURORA	CO		11/20/2020		250,413							481	481			
100047771	EVERETT	WA		11/20/2020		507,864							720	720			
100047773	ROUND LAKE	IL		11/20/2020		139,068							2,740	2,740			
100047774	ROUND ROCK	TX		11/20/2020		195,153							1,003	1,003			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004781	PORT SAINT LUCIE	FL		11/20/2020		336,394							762				
10004786	SACRAMENTO	CA		11/20/2020		203,940							295				
10004790	SANDY HOOK	CT		11/20/2020		361,586							2,085				
10004794	ALPHARETTA	GA		11/20/2020		251,314							636				
10004796	PHILADELPHIA	PA		11/20/2020		18,388							1,016				
10004798	LEWISVILLE	TX		11/20/2020		77,392							1,057				
100047811	GLENDALE	AZ		11/20/2020		163,675							1,201				
100047817	ALBERTSON	NY		11/20/2020		442,018							908				
100047818	NORTH PROVIDENCE	RI		11/20/2020		428,086							780				
100047821	RANCHO CUCAMONGA	CA		11/20/2020		176,552							394				
100047830	BROOKLYN	NY		11/20/2020		648,335							761				
100047831	CAMARILLO	CA		11/20/2020		294,927							517				
100047832	ASHEBORO	NC		11/20/2020		13,596							2,623				
100047833	SAN DIEGO	CA		11/20/2020		531,191							630				
100047836	OCALA	FL		11/20/2020		186,075							3,197				
100047840	DENVER	CO		11/20/2020		254,817							1,589				
100047847	FENDALE	MI		11/20/2020		95,626							797				
100047849	EAST STRADSBURG	PA		11/20/2020		308,381							1,570				
100047850	MABANK	TX		11/20/2020		69,605							55				
100047853	SHERILL'S FORD	NC		11/20/2020		467,226							449				
100047859	MALDEN	MA		11/20/2020		179,160							1,372				
100047866	BYRON CENTER	MI		11/20/2020		236,243							203				
100047868	HOLT	MI		11/20/2020		387,411							488				
100047869	FRESNO	CA		11/20/2020		587,143							668				
100047870	MISTIC BEACH	NY		11/20/2020		1,106,005							1,145				
100047874	LIVIN	MA		11/20/2020		250,037							1,222				
100047876	NEIGHBURGH	NY		11/20/2020		545,908							489				
100047883	RANDOLPH	MA		11/20/2020		751,279							2,178				
100047889	SAINT PAUL	MN		11/20/2020		149,488							1,489				
100047902	DELRAY BEACH	FL		11/20/2020		539,501							3,021				
100047904	PRESCOTT	WI		11/20/2020		304,758							286				
100047907	SOUTH GATE	CA		11/20/2020		107,407							1,023				
100047918	LAS VEGAS	NV		11/20/2020		547,503							549				
100047922	ORLANDO	FL		11/20/2020		635,656							1,139				
100047928	POCONO	CA		11/20/2020		300,542							1,821				
100047936	DAQUILA	GA		11/20/2020		460,488							2,807				
100047940	BOLINGBROOK	IL		11/20/2020		154,678							1,178				
100047943	LEMIN GROVE	CA		11/20/2020		122,029							1,662				
100047945	TULSA	OK		11/20/2020		772,905							1,591				
100047957	LOXAHATCHEE	FL		11/20/2020		386,801							2,637				
100047958	SALIDA	CA		11/20/2020		348,340							514				
100047960	MUNDELEIN	IL		11/20/2020		488,248							1,841				
100047962	LUNENBURG	MA		11/20/2020		495,442							2,421				
100047968	DES PLAINES	IL		11/20/2020		616,811							1,002				
100047971	ORLANDO	FL		11/20/2020		163,020							2,336				
100047973	C/OERO	IL		11/20/2020		117,733							4,821				
100047975	INDIO	CA		11/20/2020		211,280							3,045				
100047982	NAPLES	FL		11/20/2020		138,434							692				
100047983	MERRITT ISLAND	FL		11/20/2020		333,419							383				
100047984	LOS ANGELES	CA		11/20/2020		502,333							772				
100047993	SALT LAKE CITY	UT		11/20/2020		115,434							139				

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047996	RIVERHEAD	NY		11/20/2020		336,202							391				
100048000	LAS VEGAS	NV		11/20/2020		443,273							549				
100048002	PORTLAND	OR		11/20/2020		339,570							522				
100048006	RIVERSIDE	CA		11/20/2020		444,260							2,094				
100048008	HICKORY HILLS	IL		11/20/2020		1,010,136							1,239				
100048010	STLMAR	CA		11/20/2020		796,083							1,270				
100048014	CHICAGO	IL		11/20/2020		780,505							974				
100048019	RIVERSIDE	CA		11/20/2020		511,815							2,964				
100048036	CANTON	NC		11/20/2020		307,561							515				
100048040	RICHMOND	CA		11/20/2020		707,503							3,080				
100048041	OWHRO	CA		11/20/2020		704,775							1,112				
100048045	WAKEGAN	IL		11/20/2020		95,405							2,015				
100048047	STATEN ISLAND	NY		11/20/2020		438,942							461				
100048052	WEST BLOOMFIELD	MI		11/20/2020		371,240							643				
100048055	WALLAND	TN		11/20/2020		80,592							2,739				
100048058	LAS VEGAS	NV		11/20/2020		361,657							302				
100048065	CHINO HILLS	CA		11/20/2020		388,491							1,553				
100048067	LAS VEGAS	NV		11/20/2020		259,176							1,069				
100048076	PHOENIX	AZ		11/20/2020		542,665							961				
100048082	TALLAHASSEE	FL		11/20/2020		879,041							1,141				
100048087	SAN FRANCISCO	CA		11/20/2020		222,158							1,276				
100048089	SAN DIEGO	CA		11/20/2020		33,459							2,630				
100048103	HUNTERSVILLE	NC		11/20/2020		776,814							881				
100048108	GREENSBORO	NC		11/20/2020		49,347							950				
100048131	SEMINOLE	FL		11/20/2020		356,351							844				
100048135	OREGON CITY	OR		11/20/2020		140,090							1,408				
100048144	TRENTON	NC		11/20/2020		14,758							944				
100048149	MEDFORD	NY		11/20/2020		404,136							405				
100048152	IMPERIAL	MO		11/20/2020		222,011							1,459				
100048166	WARENVILLE	IL		11/20/2020		146,318							616				
100048193	MIAMI	FL		11/20/2020		626,383							753				
100048195	WISCONSIN RAPIDS	WI		11/20/2020		260,046							312				
100048197	GLENDALE	AZ		11/20/2020		201,582							302				
100048201	BOCA RATON	FL		11/20/2020		574,174							730				
100048205	ELIZABETHPORT	NJ		11/20/2020		824,331							719				
100048213	SODDY DAI SY	TN		11/20/2020		252,915							190				
100048218	BROOKLYN	NY		11/20/2020		1,614,299							2,009				
100048221	SPRINGFIELD	MA		11/20/2020		273,521							548				
100048228	HALEAHH	FL		11/20/2020		204,834							1,300				
100048229	TAMPA	FL		11/20/2020		911,288							870				
100048234	WEST COVINA	CA		11/20/2020		733,827							1,130				
100048235	ANCHORAGE	AK		11/20/2020		98,577							477				
100048248	COLUMBIA	MD		11/20/2020		846,916							1,281				
100048258	TRUTH OR CONSEQUENCE	NM		11/20/2020		128,386							764				
100048263	DALLAS	TX		11/20/2020		238,309							1,152				
100048276	BEAVERTON	OR		11/20/2020		680,137							1,050				
100048277	UNION CITY	NJ		11/20/2020		719,781							810				
100048278	MODESTO	CA		11/20/2020		238,695							976				
100048283	HOLMA	LA		11/20/2020		209,108							1,031				
100048285	HEWITT	NJ		11/20/2020		289,758							2,485				
100048290	CLEVELAND	OH		11/20/2020		450,309							686				

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004839	EUGENE	OR		11/20/2020		354,171							451		451		
10004803	DOUGLASVILLE	GA		11/20/2020		263,568							253		253		
10004804	LODI	CA		11/20/2020		575,615							691		691		
10004805	UPLAND	CA		11/20/2020		739,129							2,172		2,172		
10004809	SAINT LOUIS	MO		11/20/2020		164,425							218		218		
10004812	ORLANDO	FL		11/20/2020		415,690							1,253		1,253		
10004816	JACKSONVILLE	FL		11/20/2020		221,521							460		460		
10004826	PATCHOGUE	NY		11/20/2020		687,008							1,286		1,286		
10004831	CHELSEA	MA		11/20/2020		440,593							1,614		1,614		
10004834	FLUSHING	NY		11/20/2020		1,042,288							3,944		3,944		
10004837	CICERO	IL		11/20/2020		281,879							2,791		2,791		
10004843	TRENTON	NJ		11/20/2020		206,609							656		656		
10004848	SECAUCUS	NJ		11/20/2020		1,189,347							1,214		1,214		
10004849	PHOENIX	AZ		11/20/2020		285,153							1,729		1,729		
10004855	NORTH LAS VEGAS	NV		11/20/2020		689,104							1,172		1,172		
10004860	LOS ANGELES	CA		11/20/2020		839,319							1,002		1,002		
10004866	SOMERTON	AZ		11/20/2020		847,241							779		779		
10004867	MIAMI	FL		11/20/2020		152,267							254		254		
10004869	PALM COAST	FL		11/20/2020		566,307							338		338		
10004871	FREDRICK	NJ		11/20/2020		880,528							1,291		1,291		
10004874	GLENWOOD	NJ		11/20/2020		629,593							767		767		
10004881	BAKERSFIELD	CA		11/20/2020		996,296							920		920		
10004883	WHITESBORO	NY		11/20/2020		89,506							549		549		
10004890	LAKE OSIEGO	OR		11/20/2020		384,388							606		606		
10004901	NAPA	CA		11/20/2020		766,990							1,168		1,168		
10004909	FAIRBURN	GA		11/20/2020		234,434							660		660		
10004910	BERKELEY	NJ		11/20/2020		900,018							924		924		
10004915	ANTIOCH	CA		11/20/2020		1,077,912							1,089		1,089		
10004924	LOS LUNAS	NM		11/20/2020		517,272							396		396		
10004926	LIBERAL	KS		11/20/2020		208,293							900		900		
10004931	VIRGINIA BEACH	VA		11/20/2020		459,583							3,085		3,085		
10004932	MANHATTAN	LA		11/20/2020		58,728							2,414		2,414		
10004933	DELTOWA	FL		11/20/2020		332,434							941		941		
10004939	SANTA ROSA	CA		11/20/2020		503,211							699		699		
10004940	NEW BALTIMORE	MI		11/20/2020		288,222							1,022		1,022		
10004941	ATLANTA	GA		11/20/2020		93,112							118		118		
10004942	RENO	NV		11/20/2020		760,357							2,838		2,838		
10004950	CLOVER	SC		11/20/2020		379,686							852		852		
10004951	JONESBORO	GA		11/20/2020		395,606							330		330		
10004958	LODI	CA		11/20/2020		411,714							2,405		2,405		
10004960	SANTA ANA	CA		11/20/2020		735,316							781		781		
10004970	PEKIN	IN		11/20/2020		211,302							881		881		
10004972	BALTIMORE	MD		11/20/2020		397,654							645		645		
10004976	DETROIT	MI		11/20/2020		421,832							498		498		
10004979	LAKE VILLA	IL		11/20/2020		624,057							595		595		
10004981	NORTH BERGEN	NJ		11/20/2020		1,115,761							1,610		1,610		
10004983	RANCHO CORDOVA	CA		11/20/2020		522,592							1,257		1,257		
10004987	INGLEWOOD	CA		11/20/2020		303,403							782		782		
10004994	TAMPA	FL		11/20/2020		359,425							349		349		
10004995	WOODBRIDGE	VA		11/20/2020		929,883							946		946		
10004997	LOS ANGELES	CA		11/20/2020		1,690,640							2,178		2,178		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004816	MODESTO	CA		11/20/2020		1,024,976							1,218	1,218			
10004823	BANNING	CA		11/20/2020		608,494							1,015	1,015			
10004827	DEARBORN HEIGHTS	MI		11/20/2020		58,322							320	320			
10004830	SUPRISE	AZ		11/20/2020		161,922							1,622	1,622			
10004831	CARREL	NY		11/20/2020		919,741							3,467	3,467			
10004851	LEWIST	IL		11/20/2020		487,991							882	882			
10004859	JACKSONVILLE	FL		11/20/2020		259,476							507	507			
10004860	DES PLAINES	IL		11/20/2020		645,278							799	799			
10004869	HUNTINGTON	IN		11/20/2020		130,687							118	118			
10004872	MEDFORD	OR		11/20/2020		334,091							472	472			
10004873	FONTANA	CA		11/20/2020		304,120							577	577			
10004884	JACKSONVILLE	FL		11/20/2020		478,097							513	513			
10004886	BETHEL	IN		11/20/2020		548,414							718	718			
10004889	BROOKLYN	NY		11/20/2020		599,914							436	436			
10004894	PORT SAINT LUCIE	FL		11/20/2020		46,380							176	176			
10004899	CHICAGO	IL		11/20/2020		455,198							311	311			
10004908	OAK PARK	IL		11/20/2020		262,441							132	132			
10004922	LOVELL	MA		11/20/2020		1,409,603							1,567	1,567			
10004927	UPPER MERLBORO	MA		11/20/2020		1,098,981							2,704	2,704			
10004930	CRETE	IL		11/20/2020		208,671							2,089	2,089			
10004934	HOLLYWOOD	FL		11/20/2020		655,128							3,488	3,488			
10004936	SAN PABLO	CA		11/20/2020		441,570							22,486	22,486			
10004943	DALY CITY	CA		11/20/2020		761,965							3,319	3,319			
10004947	COBBES CREEK	VA		11/20/2020		430,326							722	722			
10004949	WINTERVILLE	GA		11/20/2020		145,028							300	300			
10004950	MASSILLON	OH		11/20/2020		45,151							1,636	1,636			
10004954	MARGATE	FL		11/20/2020		429,598							630	630			
10004961	FORT LAUDERDALE	FL		11/20/2020		457,814							625	625			
10004963	SAN BRUNO	CA		11/20/2020		610,289							2,963	2,963			
10004965	ELK GROVE	CA		11/20/2020		607,600							2,865	2,865			
10004967	POMONA	CA		11/20/2020		982,970							1,378	1,378			
10004975	CHICAGO	IL		11/20/2020		1,194,907							1,083	1,083			
10004976	LA HABRA	CA		11/20/2020		907,718							1,313	1,313			
10004980	SAN BERNARDINO	CA		11/20/2020		835,753							999	999			
10004986	OPA LOCKA	FL		11/20/2020		165,036							917	917			
10004987	CORAL SPRINGS	FL		11/20/2020		492,343							769	769			
10004990	LAKELAND	FL		11/20/2020		358,083							345	345			
10004991	ELK GROVE	CA		11/20/2020		910,061							1,866	1,866			
10004993	TRENTON	NJ		11/20/2020		290,207							3,433	3,433			
10004997	MIAMI	FL		11/20/2020		956,655							1,334	1,334			
100048700	WEST END	NC		11/20/2020		205,011							837	837			
100048704	GHEINT	NY		11/20/2020		270,006							1,678	1,678			
100048705	COMPTON	CA		11/20/2020		657,674							807	807			
100048708	KISSIMEE	FL		11/20/2020		505,150							779	779			
100048715	MIAMI	FL		11/20/2020		1,180,483							1,325	1,325			
100048720	MIAMI	FL		11/20/2020		639,785							1,027	1,027			
100048721	ELIZABETH	NJ		11/20/2020		1,521,807							1,355	1,355			
100048724	PATCOGLE	NY		11/20/2020		762,963							2,775	2,775			
100048726	SOUTH ELGIN	IL		11/20/2020		73,660							5,771	5,771			
100048733	MIAMI	FL		11/20/2020		998,759							983	983			
100048748	WEST PALM BEACH	FL		11/20/2020		798,146							863	863			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048756	STATEN ISLAND	NY		11/20/2020		1,109,363							1,515		1,515		
100048760	OAK CREEK	WI		11/20/2020		399,713							1,162		1,162		
100048761	HENDERSON	NY		11/20/2020		403,982							385		385		
100048764	TULSON	AZ		11/20/2020		599,047							717		717		
100048769	MOBILE	AL		11/20/2020		695,213							1,053		1,053		
100048771	BETHLEHEM	PA		11/20/2020		127,610							2,397		2,397		
100048776	JERSEY CITY	NJ		11/20/2020		818,054							1,100		1,100		
100048777	SOUTH LYON	MI		11/20/2020		263,118							2,014		2,014		
100048794	CARLEL	NY		11/20/2020		658,200							2,113		2,113		
100048797	JOLIET	IL		11/20/2020		579,488							374		374		
100048799	HOMESTEAD	FL		11/20/2020		1,609,935							1,185		1,185		
100048800	GERMANTOWN	MD		11/20/2020		382,914							703		703		
100048801	CORONA	CA		11/20/2020		1,147,950							1,043		1,043		
100048802	TAMPA	FL		11/20/2020		362,558							343		343		
100048807	PLAINFIELD	NJ		11/20/2020		512,225							1,951		1,951		
100048808	WILMINGTON	CA		11/20/2020		1,344,150							2,959		2,959		
100048814	WESTERVILLE	OH		11/20/2020		113,211							2,873		2,873		
100048819	BENNINGTON	NJ		11/20/2020		793,253							1,034		1,034		
100048824	RENO	NV		11/20/2020		467,810							883		883		
100048828	MIAMI	FL		11/20/2020		372,507							531		531		
100048830	LANHAM	MD		11/20/2020		845,751							731		731		
100048841	PANORAMA CITY	CA		11/20/2020		950,937							1,657		1,657		
100048844	DOUGLASVILLE	GA		11/20/2020		618,381							618		618		
100048847	MACHESNEY PARK	IL		11/20/2020		774,045							911		911		
100048852	FORT LAUDERDALE	FL		11/20/2020		368,378							459		459		
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		257,712							778		778		
100048858	FREDERICKSBURG	VA		11/20/2020		990,682							1,375		1,375		
100048860	CHICAGO	IL		11/20/2020		1,122,638							1,127		1,127		
100048861	GARFIELD	NJ		11/20/2020		804,551							1,143		1,143		
100048863	KISSIMEE	FL		11/20/2020		527,631							737		737		
100048864	EAST NORTHPORT	NY		11/20/2020		1,337,471							1,499		1,499		
100048868	COVINGTON	GA		11/20/2020		390,769							1,678		1,678		
100048877	CAYCE	SC		11/20/2020		272,496							277		277		
100048879	LAS VEGAS	NV		11/20/2020		685,701							565		565		
100048881	TAMPA	FL		11/20/2020		80,382							747		747		
100048883	LAS VEGAS	NV		11/20/2020		753,378							738		738		
100048884	RANCHO CUCAMONGA	CA		11/20/2020		766,746							2,732		2,732		
100048887	MIAMI	FL		11/20/2020		997,286							926		926		
100048889	CHICAGO	IL		11/20/2020		891,445							1,375		1,375		
100048900	NEWARK	NJ		11/20/2020		631,556							867		867		
100048892	MESA	AZ		11/20/2020		244,750							1,257		1,257		
100048893	LAKELAND	FL		11/20/2020		620,859							757		757		
100048895	CALEXICO	CA		11/20/2020		51,814							2,723		2,723		
100048899	SAINT PETERSBURG	FL		11/20/2020		670,994							2,013		2,013		
100048906	WEST NEW YORK	NJ		11/20/2020		813,931							10,654		10,654		
100048907	BROOKLYN	NY		11/20/2020		987,483							4,852		4,852		
100048916	BAYVILLE	NJ		11/20/2020		553,190							640		640		
100048917	BALTIMORE	MD		11/20/2020		274,470							420		420		
100048927	TRUMBULL	CT		11/20/2020		839,731							1,266		1,266		
100048930	HOLLYWOOD	FL		11/20/2020		620,600							676		676		
100048939	LAND O LAKES	FL		11/20/2020		530,942							675		675		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004840	Bogota	NJ		11/20/2020		1,286,633							1,764				
10004847	Orlando	FL		11/20/2020		606,450							645				
10004857	Waterford	MI		11/20/2020		165,504							1,016				
10004858	Miami	FL		11/20/2020		385,408							664				
10004861	Miami	FL		11/20/2020		695,907							951				
10004862	Fort Washington	MD		11/20/2020		570,736							676				
10004866	Long Beach	CA		11/20/2020		601,525							3,281				
10004868	Oceanside	CA		11/20/2020		580,532							2,321				
10004872	Patchogue	NY		11/20/2020		860,053							1,091				
10004873	South Ozone Park	NY		11/20/2020		498,059							2,380				
10004880	Newark	NJ		11/20/2020		409,799							596				
10004884	Saint Louis	MO		11/20/2020		89,130							302				
10004891	Brooklyn	NY		11/20/2020		915,500							918				
10004900	Miami	FL		11/20/2020		453,331							1,861				
10004901	Lake Forest	CA		11/20/2020		932,007							4,462				
10004904	Haskell	NJ		11/20/2020		546,957							1,296				
10004910	Sparks	NV		11/20/2020		775,004							2,542				
10004912	Creve Coeur	IL		11/20/2020		171,913							122				
10004917	Honolulu	FL		11/20/2020		936,221							715				
10004918	Tampa	FL		11/20/2020		338,957							886				
10004922	Linden	NJ		11/20/2020		1,132,526							1,160				
10004926	Miami	FL		11/20/2020		668,332							910				
10004929	Miami	FL		11/20/2020		1,022,565							1,079				
10004932	Kissimmee	FL		11/20/2020		731,307							924				
10004944	Saint Charles	IL		11/20/2020		527,509							816				
10004946	Detroit	MI		11/20/2020		104,389							725				
10004953	Heber City	UT		11/20/2020		481,108							1,840				
10004956	West Covina	CA		11/20/2020		394,087							3,370				
10004961	Miami	FL		11/20/2020		780,521							821				
10004970	Bownton Beach	FL		11/20/2020		244,500							1,040				
10004975	Morrison	GA		11/20/2020		198,392							833				
10004976	Miami	FL		11/20/2020		1,320,543							1,605				
10004979	Naperville	IL		11/20/2020		381,408							664				
10004985	Seattle	WA		11/20/2020		1,182,637							1,420				
10004986	Melrose Park	IL		11/20/2020		766,319							1,047				
10004996	Shepherd	LA		11/20/2020		147,122							350				
100049107	Hialeah	FL		11/20/2020		580,078							1,084				
100049108	Glendale	CA		11/20/2020		1,036,692							1,864				
100049110	Carrollton	TX		11/20/2020		214,881							341				
100049111	Stockton	CA		11/20/2020		363,577							1,647				
100049114	Boltonbrook	IL		11/20/2020		1,017,400							1,213				
100049118	Santa Maria	CA		11/20/2020		708,011							715				
100049120	North Lauderdale	FL		11/20/2020		831,317							727				
100049124	Winell	NC		11/20/2020		446,611							328				
100049128	Sutland	MD		11/20/2020		812,380							1,143				
100049134	Woodstock	GA		11/20/2020		322,254							1,392				
100049151	Irvington	NJ		11/20/2020		398,824							481				
100049154	Hialeah	FL		11/20/2020		645,249							684				
100049158	Austin	TX		11/20/2020		139,781							865				
100049159	Waukegan	IL		11/20/2020		386,881							459				
100049161	Egg Harbor Township	NJ		11/20/2020		400,932							1,159				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049171	SPRINGFIELD	NJ		11/20/2020		644,547							1,265	1,265			
100049175	CANTERBURY	CT		11/20/2020		463,115							554	554			
100049180	CHARLOTTE	NC		11/20/2020		133,240							394	394			
100049183	DECATUR	GA		11/20/2020		257,054							386	386			
100049187	HILO	HI		11/20/2020		686,014							1,047	1,047			
100049188	ALBUQUERQUE	PA		11/20/2020		736,291							913	913			
100049192	CRYSTAL LAKE	IL		11/20/2020		541,233							566	566			
100049193	MOBILE	AL		11/20/2020		178,804							236	236			
100049196	DESTIN	FL		11/20/2020		417,996							1,587	1,587			
100049203	CHARLESTON	SC		11/20/2020		363,281							517	517			
100049210	NEWARK	NJ		11/20/2020		512,753							809	809			
100049211	NORTH ADAMS	MA		11/20/2020		277,609							264	264			
100049214	MESA	AZ		11/20/2020		294,755							1,635	1,635			
100049252	WHITTIER	CA		11/20/2020		1,117,120							1,982	1,982			
100049270	ORLANDO	FL		11/20/2020		481,849							439	439			
100049278	OAK PARK	MI		11/20/2020		279,542							318	318			
100049279	TRENTON	NJ		11/20/2020		186,434							1,797	1,797			
100049282	RIVERSIDE	CA		11/20/2020		442,750							1,458	1,458			
100049291	LOGANVILLE	GA		11/20/2020		462,591							597	597			
100049320	DOUGLASSVILLE	PA		11/20/2020		507,760							931	931			
100049324	MIAMI	FL		11/20/2020		1,198,094							1,032	1,032			
100049329	TACOMA	WA		11/20/2020		564,108							885	885			
100049335	ATLANTA	GA		11/20/2020		269,182							1,935	1,935			
100049336	ELKINS	AR		11/20/2020		152,877							990	990			
100049341	CARPENTERSVILLE	IL		11/20/2020		305,438							4,353	4,353			
100049347	HIALEAH	FL		11/20/2020		987,773							883	883			
100049349	RIVERSIDE	CA		11/20/2020		482,277							717	717			
100049350	MIRLE BEACH	SC		11/20/2020		289,300							709	709			
100049357	BROOKLYN	NY		11/20/2020		928,666							1,900	1,900			
100049359	CORONA	CA		11/20/2020		478,573							1,634	1,634			
100049360	DEWEY	AZ		11/20/2020		660,889							577	577			
100049363	SAINT GEORGE	UT		11/20/2020		842,720							1,230	1,230			
100049367	FORT PIERCE	FL		11/20/2020		39,507							108	108			
100049369	BRAWLEY	CA		11/20/2020		618,448							836	836			
100049370	READING	PA		11/20/2020		437,511							952	952			
100049372	WASHINGTON	DC		11/20/2020		590,689							808	808			
100049376	LOS ANGELES	CA		11/20/2020		1,225,076							1,509	1,509			
100049382	NEPTUNE	NJ		11/20/2020		1,067,596							1,269	1,269			
100049387	MIAMI	FL		11/20/2020		1,221,373							1,031	1,031			
100049392	MIAMI	FL		11/20/2020		394,839							1,150	1,150			
100049397	LARGO	FL		11/20/2020		24,170							3,112	3,112			
100049407	LOS ANGELES	CA		11/20/2020		1,042,464							1,203	1,203			
100049410	ROUNING SPRINGS	CA		11/20/2020		784,736							759	759			
100049411	MIDDLEBURG	FL		11/20/2020		637,285							1,063	1,063			
100049417	RANDALLSTOWN	MD		11/20/2020		364,637							1,536	1,536			
100049424	LAS VEGAS	NV		11/20/2020		481,650							2,129	2,129			
100049429	MIAMI	FL		11/20/2020		1,069,611							1,275	1,275			
100049430	RAHWAY	NJ		11/20/2020		602,107							725	725			
100049433	WINEMERE	FL		11/20/2020		967,747							954	954			
100049434	NEWARK	NJ		11/20/2020		830,170							1,136	1,136			
100049435	BROOKLYN	NY		11/20/2020		885,765							1,326	1,326			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049438	STOCKTON	CA		11/20/2020		260,910							781		781		
100049443	CHICAGO	IL		11/20/2020		720,020							557		557		
100049461	OAK PARK	IL		11/20/2020		423,488							311		311		
100049468	HEMPSTEAD	NY		11/20/2020		477,848							620		620		
100049473	TANAYTOWN	MD		11/20/2020		674,343							826		826		
100049479	WANNATAH	IN		11/20/2020		160,588							736		736		
100049484	MARNE	MI		11/20/2020		163,600							960		960		
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		959,341							1,169		1,169		
100049496	FORT LAUDERDALE	FL		11/20/2020		763,006							834		834		
100049499	LOS ANGELES	CA		11/20/2020		687,957							883		883		
100049500	HIALEAH	FL		11/20/2020		550,674							862		862		
100049501	PLEASANTVILLE	NJ		11/20/2020		280,242							1,084		1,084		
100049503	MIAMI	FL		11/20/2020		473,955							515		515		
100049505	JACKSON	AL		11/20/2020		107,433							741		741		
100049507	CHICAGO	IL		11/20/2020		706,900							761		761		
100049517	MONTGOMERY	IL		11/20/2020		479,174							585		585		
100049525	PLAINFIELD	IL		11/20/2020		663,644							589		589		
100049527	JACKSONVILLE	FL		11/20/2020		327,320							252		252		
100049531	CORDOVA	TN		11/20/2020		403,662							260		260		
100049536	EDMONDS	WA		11/20/2020		897,579							1,209		1,209		
100049543	INGLEWOOD	CA		11/20/2020		733,853							1,004		1,004		
100049546	REDMOND	WA		11/20/2020		907,401							1,443		1,443		
100049548	CHARLOTTE	NC		11/20/2020		245,389							2,923		2,923		
100049551	POINCIPE BEACH	FL		11/20/2020		362,710							1,254		1,254		
100049552	DES PLAINES	IL		11/20/2020		794,192							845		845		
100049553	JACKSONVILLE	FL		11/20/2020		778,735							677		677		
100049556	EAST ORANGE	NJ		11/20/2020		379,395							368		368		
100049562	PHOENIX	AZ		11/20/2020		605,416							823		823		
100049566	NEWARK	NJ		11/20/2020		820,315							695		695		
100049571	EASTON	MD		11/20/2020		689,242							1,638		1,638		
100049574	STAFFORD	VA		11/20/2020		885,576							1,206		1,206		
100049581	UMATILLA	FL		11/20/2020		553,240							521		521		
100049583	MIAMI	FL		11/20/2020		461,518							389		389		
100049584	WEST YARMOUTH	MA		11/20/2020		321,592							597		597		
100049586	LONG BEACH	CA		11/20/2020		968,469							1,121		1,121		
100049588	DOINEY	CA		11/20/2020		1,407,453							1,105		1,105		
100049595	CHICAGO	IL		11/20/2020		195,431							304		304		
100049599	WEST BABYLON	NY		11/20/2020		637,586							3,360		3,360		
100049601	UPPER MERLBORO	MD		11/20/2020		735,480							955		955		
100049603	DENVER	CO		11/20/2020		386,437							1,786		1,786		
100049605	MIAMI	FL		11/20/2020		815,316							974		974		
100049606	WINTTIER	CA		11/20/2020		687,268							1,886		1,886		
100049607	SANTA FE	NM		11/20/2020		646,961							637		637		
100049609	JACKSON	NJ		11/20/2020		185,873							861		861		
100049616	MIAMI	FL		11/20/2020		619,225							885		885		
100049625	JACKSONVILLE	FL		11/20/2020		417,661							457		457		
100049630	AURORA	CO		11/20/2020		360,579							482		482		
100049632	LOS ANGELES	CA		11/20/2020		538,563							695		695		
100049641	MIAMI	FL		11/20/2020		945,716							955		955		
100049655	HUNTINGTON STATION	NY		11/20/2020		1,677,322							1,363		1,363		
100049663	HARWOOD HEIGHTS	IL		11/20/2020		795,529							609		609		

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049679	PORT JEFFERSON STATI	NY		11/20/2020		810,578							3,295	3,295			
100049683	BROOKLYN	NY		11/20/2020		612,325							848	848			
100049684	SAN BRUNO	CA		11/20/2020		1,127,851			1,127,851				2,208	2,208			
100049685	CHICAGO	IL		11/20/2020		311,631			311,631				367	367			
100049686	MIRAMAR	FL		11/20/2020		1,037,347							792	792			
100049702	YAKIMA	WA		11/20/2020		73,503							131	131			
100049707	LAKE VILLA	IL		11/20/2020		714,265							1,175	1,175			
100049708	STOCKTON	CA		11/20/2020		313,470							2,794	2,794			
100049713	TEMPLE HILLS	MD		11/20/2020		517,434							757	757			
100049714	AURORA	IL		11/20/2020		535,673							447	447			
100049720	PLAINFIELD	NJ		11/20/2020		716,484							1,116	1,116			
100049722	ELKO NEW MARKET	WV		11/20/2020		818,845							951	951			
100049724	WEST COVINA	CA		11/20/2020		495,841							1,917	1,917			
100049727	APPOKA	FL		11/20/2020		451,447							588	588			
100049730	FRASER	MI		11/20/2020		304,423							618	618			
100049731	SAN DIEGO	CA		11/20/2020		963,505							1,306	1,306			
100049734	OAK LAWN	IL		11/20/2020		341,803							485	485			
100049737	OAKLAND	CA		11/20/2020		497,308							676	676			
100049738	NILES	IL		11/20/2020		995,652							1,133	1,133			
100049742	MIAMI	FL		11/20/2020		812,993							819	819			
100049743	PITTSBURGH	PA		11/20/2020		126,477							285	285			
100049758	MASSAPEQUA	NY		11/20/2020		1,070,989							2,136	2,136			
100049761	PATERSON	NJ		11/20/2020		1,690,132							1,647	1,647			
100049767	UPPER MERLBORO	MD		11/20/2020		695,803							927	927			
100049772	BREXENRIDGE	CO		11/20/2020		575,122							792	792			
100049778	GILROY	CA		11/20/2020		1,014,609							1,528	1,528			
100049782	GLOUCESTER CITY	NJ		11/20/2020		872,257							1,088	1,088			
100049784	STAMFORD	CT		11/20/2020		713,757							2,274	2,274			
100049785	VICTORVILLE	CA		11/20/2020		670,113							862	862			
100049787	BROOKLYN	NY		11/20/2020		588,934							3,409	3,409			
100049790	PHOENIX	AZ		11/20/2020		333,841							518	518			
100049791	LANCASTER	CA		11/20/2020		381,133							652	652			
100049794	BRONX	NY		11/20/2020		1,151,578							1,450	1,450			
100049796	EL MONTE	CA		11/20/2020		476,039							726	726			
100049797	POINT HARBOR	NC		11/20/2020		929,156							1,449	1,449			
100049810	COMPTON	CA		11/20/2020		441,524							837	837			
100049811	COMPTON	CA		11/20/2020		668,851							975	975			
100049814	SANTA ANA	CA		11/20/2020		661,450							1,843	1,843			
100049816	SALINAS	CA		11/20/2020		1,044,801							1,475	1,475			
100049822	NOPEOLK	VA		11/20/2020		294,541							1,169	1,169			
100049825	HAIALEAH	FL		11/20/2020		1,474,733							1,170	1,170			
100049831	NEITON	NJ		11/20/2020		523,844							493	493			
100049833	EL PASO	TX		11/20/2020		251,684							482	482			
100049842	VISALIA	CA		11/20/2020		238,433							1,341	1,341			
100049849	NORTHRIIDE	CA		11/20/2020		204,790							1,124	1,124			
100049853	CHARLOTTEVILLE	VA		11/20/2020		463,416							2,581	2,581			
100049856	DOSWELL	VA		11/20/2020		499,992							295	295			
100049858	MADISON	TN		11/20/2020		178,698							275	275			
100049862	CARY	IL		11/20/2020		591,269							1,896	1,896			
100049868	MECHANICSVILLE	VA		11/20/2020		269,831							1,518	1,518			
100049890	NORTH HOLLYWOOD	CA		11/20/2020		854,142							857	857			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10004903	TEANEK	NJ		11/20/2020		285,088							474		474		
10004907	WILLIAMSBURG	VA		11/20/2020		252,574							251		251		
10004922	LAS VEGAS	NV		11/20/2020		296,447							3,043		3,043		
10004924	ALPHARETTA	GA		11/20/2020		450,628							543		543		
10004925	PORT WASHINGTON	NY		11/20/2020		1,955,075							2,135		2,135		
10004928	COZEE PARK	NY		11/20/2020		426,975							1,553		1,553		
10004931	CLARK FORK	ID		11/20/2020		249,334							501		501		
10004935	PACOMA	CA		11/20/2020		1,175,180							1,078		1,078		
10004941	AMT DCH	CA		11/20/2020		551,023							2,485		2,485		
10004946	CAPE CORAL	FL		11/20/2020		468,560							358		358		
10004947	AMITYVILLE	NY		11/20/2020		844,186							1,661		1,661		
10004951	JACKSONVILLE	FL		11/20/2020		67,306							1,284		1,284		
10004956	FAVETTEVILLE	GA		11/20/2020		697,438							1,959		1,959		
10004959	ALBUQUERQUE	NM		11/20/2020		972,590							995		995		
10004963	EVERETT	WA		11/20/2020		893,099							1,065		1,065		
10004967	BOLTON	MA		11/20/2020		761,779							974		974		
10004976	BEAVERTON	OR		11/20/2020		340,407							355		355		
10004978	LAKE HOPATONG	NJ		11/20/2020		982,340							893		893		
10004987	MADISON	TN		11/20/2020		167,917							576		576		
10004992	SAN JOSE	CA		11/20/2020		1,074,813							1,149		1,149		
10004994	EPING	NH		11/20/2020		40,823							2,314		2,314		
10004995	WASHINGTON	DC		11/20/2020		466,318							510		510		
10004997	SIMI VALLEY	CA		11/20/2020		382,144							1,247		1,247		
10005000	EAST ISLIP	NY		11/20/2020		780,969							941		941		
10005009	PORT CHESTER	NY		11/20/2020		1,509,997							1,303		1,303		
10005014	SAINT LOUIS	MO		11/20/2020		79,994							478		478		
10005029	MIAMI	FL		11/20/2020		260,142							396		396		
10005038	DUNDALK	MD		11/20/2020		313,263							568		568		
10005040	NELSON	GA		11/20/2020		246,240							536		536		
10005044	FLINT	MI		11/20/2020		257,819							740		740		
10005045	MIAMI	FL		11/20/2020		179,093							1,304		1,304		
10005048	BROOKLYN	NY		11/20/2020		162,355							1,782		1,782		
10005051	SAINT AUGUSTINE	FL		11/20/2020		720,871							947		947		
10005053	LESSUP	MD		11/20/2020		800,805							1,024		1,024		
10005055	DANBURY	CT		11/20/2020		898,359							708		708		
10005061	WEST JORDAN	UT		11/20/2020		148,351							829		829		
10005065	WACO	TX		11/20/2020		22,417							533		533		
10005073	PHILADELPHIA	PA		11/20/2020		6,632							238		238		
10005074	BRANSTOCK	OH		11/20/2020		472,828							625		625		
10005075	LIVERPOOL	NY		11/20/2020		40,847							1,459		1,459		
10005077	PHILADELPHIA	PA		11/20/2020		55,732							670		670		
10005079	LONG BEACH	CA		11/20/2020		93,723							2,397		2,397		
10005081	CORPUS CHRISTI	TX		11/20/2020		77,348							1,246		1,246		
10005085	WOODBRIDGE	VA		11/20/2020		622,761							618		618		
10005087	LULLING	LA		11/20/2020		26,329							1,578		1,578		
10005088	INTERLOCHEN	MI		11/20/2020		86,452							1,166		1,166		
10005089	NORTH BERTON	OH		11/20/2020		89,966							1,208		1,208		
10005090	COPPAGE	NY		11/20/2020		98,405							1,930		1,930		
10005091	LODI	CA		11/20/2020		225,767							231		231		
10005098	CANDORA PARK	CA		11/20/2020		365,679							399		399		
10005099	SHERMAN	TX		11/20/2020		98,348							49		49		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050100	DALLAS	TX		11/20/2020		33,929							687	687			
100050101	CHATHAM	CA		11/20/2020		17,822							422	422			
100050103	FRESNO	CA		11/20/2020		23,371							503	503			
100050105	PALO ALTO	CA		11/20/2020		95,865							1,633	1,633			
100050107	MISSOURI CITY	TX		11/20/2020		77,363							1,107	1,107			
100050108	MIAMI	FL		11/20/2020		248,665							317	317			
100050110	BROOK	NY		11/20/2020		340,889							1,219	1,219			
100050111	BRENTWOOD	CA		11/20/2020		118,003							463	463			
100050114	ORLANDO	FL		11/20/2020		40,277							767	767			
100050115	RICHMOND	VA		11/20/2020		207,577							325	325			
100050117	BOULE	AZ		11/20/2020		83,411							816	816			
100050118	DENMARK	SC		11/20/2020		14,393							1,193	1,193			
100050120	CHATTANOOGA	TN		11/20/2020		111,942							821	821			
100050121	DANSEL	IN		11/20/2020		243,773							203	203			
100050122	PLANT CITY	FL		11/20/2020		121,478							407	407			
100050123	HOUSTON	TX		11/20/2020		134,449							886	886			
100050127	KELLER	TX		11/20/2020		272,891							2,134	2,134			
100050129	TULSON	AZ		11/20/2020		91,499							911	911			
100050130	DETROIT	MI		11/20/2020		27,107							874	874			
100050135	LUBBY	MD		11/20/2020		164,368							1,846	1,846			
100050137	SHELBYVILLE	IN		11/20/2020		19,617							635	635			
100050138	PINEY FLATS	TN		11/20/2020		151,439							887	887			
100050142	CHARLOTTE	NC		11/20/2020		162,608							1,097	1,097			
100050148	MINNEAPOLIS	IN		11/20/2020		126,810							776	776			
100050151	MOORE	LA		11/20/2020		122,727							733	733			
100050152	CINCINNATI	OH		11/20/2020		272,175							331	331			
100050153	SONRA	CA		11/20/2020		192,128							1,195	1,195			
100050160	LOUISVILLE	KY		11/20/2020		50,685							406	406			
100050161	TARENTUM	PA		11/20/2020		47,561							86	86			
100050166	DAVENPORT	IA		11/20/2020		41,710							246	246			
100050175	DURVEA	PA		11/20/2020		234,946							270	270			
100050186	BELLMAR	NJ		11/20/2020		242,938							304	304			
100050188	PROVO	UT		11/20/2020		181,094							894	894			
100050190	LITTLE ROCK	AR		11/20/2020		90,662							499	499			
100050194	PORT SAINT LUCIE	FL		11/20/2020		597,584							855	855			
100050200	IRKO	SC		11/20/2020		232,245							182	182			
100050204	EDINBURG	TX		11/20/2020		97,786							290	290			
100050207	STANFORD	CT		11/20/2020		572,718							866	866			
100050216	HANVILLE	LA		11/20/2020		87,097							2,410	2,410			
100050227	CORDOVA	TN		11/20/2020		278,144							343	343			
100050229	NAMPA	ID		11/20/2020		360,198							356	356			
100050230	INDIANAPOLIS	IN		11/20/2020		196,090							2,854	2,854			
100050237	SEASIDE	OR		11/20/2020		8,592							1,945	1,945			
100050239	FORT LAUDERDALE	FL		11/20/2020		766,096							809	809			
100050240	BEDFORD	OH		11/20/2020		281,721							256	256			
100050246	YOUNGSTOWN	OH		11/20/2020		5,797							630	630			
100050251	PHILADELPHIA	PA		11/20/2020		35,721							193	193			
100050255	EAST ORANGE	NJ		11/20/2020		537,304							711	711			
100050256	SOMERSET	MA		11/20/2020		1,018,538							1,140	1,140			
100050261	ATLANTA	GA		11/20/2020		364,367							538	538			
100050266	PALM COAST	FL		11/20/2020		126,236							170	170			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050270	BATON ROUGE	LA		11/20/2020		307,220							2,200	2,200			
100050271	WINDSOR HILL	MD		11/20/2020		554,832							782				
100050277	HIALEAH	FL		11/20/2020		324,986							548	548			
100050280	OAK RUN	CA		11/20/2020		652,487							2,858	2,858			
100050282	CHICAGO	IL		11/20/2020		481,408							1,302	1,302			
100050288	FAIRFIELD	CA		11/20/2020		845,852							1,122	1,122			
100050292	AMITYVILLE	NY		11/20/2020		559,014							810	810			
100050309	HILTON HEAD ISLAND	SC		11/20/2020		747,090							736	736			
100050312	OHIO HILLS	CA		11/20/2020		622,926							1,555	1,555			
100050314	GLENDALE	AZ		11/20/2020		306,952							1,531	1,531			
100050344	SILVER SPRING	MD		11/20/2020		970,190							1,359	1,359			
100050358	ELKHART	IN		11/20/2020		188,403							540	540			
100050361	PHOENIX	AZ		11/20/2020		77,338							459	459			
100050365	HOPKELL JUNCTION	NY		11/20/2020		547,400							656	656			
100050366	UPPER MERLBORO	MD		11/20/2020		424,612							2,212	2,212			
100050371	VALLEY STREAM	NY		11/20/2020		345,537							1,924	1,924			
100050378	WHITESBURG	GA		11/20/2020		175,959							556	556			
100050380	HOPKELL JUNCTION	NY		11/20/2020		797,759							981	981			
100053345	LAKEWAY	TX		03/23/2021		2,739,453							7,531	7,531			
100053353	HOLLISTER	CA		03/23/2021		1,825,178							2,481	2,481			
100053357	LOS ANGELES	CA		03/23/2021		937,366							3,693	3,693			
100053359	LOS ANGELES	CA		03/23/2021		248,431							980	980			
100053367	GRINDA	CA		03/23/2021		15,215,471							33,418	33,418			
100053368	REDFORD	MI		03/23/2021		57,546							287	287			
100053371	NAPLES	FL		03/23/2021		691,032							6,451	6,451			
100053373	UNION BEACH	NJ		03/23/2021		160,862							896	896			
100053375	BALTIMORE	MD		03/23/2021		327,781							246	246			
100053380	WHITMAN	MA		03/23/2021		294,556							1,035	1,035			
100053387	SAN LEANDRO	CA		03/23/2021		555,957							2,299	2,299			
100053391	SAN LEANDRO	CA		03/23/2021		523,723							4,988	4,988			
100053392	FONTANA	CA		03/23/2021		110,255							887	887			
100053393	GALESBURG	MI		03/23/2021		280,666							3,232	3,232			
100053394	MOBILE	AL		03/23/2021		281,050							746	746			
100053395	WOODSTOCK	VA		03/23/2021		304,124							1,609	1,609			
100053402	OSSEO	MI		03/23/2021		300,594							1,027	1,027			
100053403	GLEN ALLEN	VA		03/23/2021		267,328							164	164			
100053409	OAKLAND	CA		03/23/2021		46,553							1,201	1,201			
100053410	MCCLELLEN	TX		03/23/2021		17,114							326	326			
100053418	WYOMING	MI		03/23/2021		175,925							965	965			
100053423	AVONDALE ESTATES	GA		03/23/2021		161,380							800	800			
100053436	MISSION VIEJO	CA		03/23/2021		374,247							3,077	3,077			
100053437	BECKLEY	WV		03/23/2021		105,505							358	358			
100053438	BROOKLYN	NY		03/23/2021		465,949							2,400	2,400			
100053443	AMARILLO	TX		03/23/2021		50,790							313	313			
100053452	COVENTON	MD		03/23/2021		689,935							498	498			
100053464	HUNTSVILLE	AL		03/23/2021		60,138							886	886			
100053465	DECATUR	GA		03/23/2021		176,931							102	102			
100053460	WILKES BARRE	PA		03/23/2021		124,676							344	344			
100053466	PLAINFIELD	NJ		03/23/2021		253,624							634	634			
100053468	WEST NEW YORK	NJ		03/23/2021		1,042,991							1,079	1,079			
100053470	TRENTON	NJ		03/23/2021		273,633							203	203			

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	2	3					8	9	10	11							12
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100053471	TOM RIVER	IN		03/23/2021		632,530							1,440		1,440		
100053472	MINT HILL	NC		03/23/2021		492,634							555		555		
100053476	PHILADELPHIA	PA		03/23/2021		84,984							559		559		
100053481	SOUTH HOLLAND	IL		03/23/2021		465,688							590		590		
100053482	CRAIG	CO		03/23/2021		200,222							576		576		
100053483	PHILADELPHIA	PA		03/23/2021		140,719							150		150		
100053488	EDINA	MINN		03/23/2021		746,123							516		516		
100053489	BROOKLYN	NY		03/23/2021		443,721							443		443		
100053492	LEHIGH ACRES	FL		03/23/2021		248,267							1,331		1,331		
100053493	NEWINGTON	CT		03/23/2021		624,733							650		650		
100053496	MIAMI	FL		03/23/2021		941,222							1,965		1,965		
100053507	KANSAS CITY	MO		03/23/2021		95,250							659		659		
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		68,284							328		328		
100053510	QUEENS VILLAGE	NY		03/23/2021		389,624							233		233		
100053517	WESTGEO	LA		03/23/2021		145,903							2,098		2,098		
100053520	LOUISIANA	MO		03/23/2021		244,269							839		839		
100053528	PHILADELPHIA	PA		03/23/2021		144							448		448		
100053530	CHESAPEAKE	VA		03/23/2021		717,277							1,817		1,817		
100053539	DETROIT	MI		03/23/2021		144,537							329		329		
100053545	MIAMI	FL		03/23/2021		1,197,230							661		661		
100053547	FAVETTEVILLE	NC		03/23/2021		100,874							212		212		
100053554	ARLINGTON	VA		03/23/2021		511,553							1,876		1,876		
100053557	FRISCO	CO		03/23/2021		664,619							1,832		1,832		
100053562	YUBA CITY	CA		03/23/2021		821,012							883		883		
100053563	GLOVERSVILLE	NY		03/23/2021		144,082							747		747		
100053564	KALISPELL	MT		03/23/2021		284,714							327		327		
100053567	COLUMBUS	GA		03/23/2021		208,489							282		282		
100053572	SHICKSHINNY	PA		03/23/2021		19,854							195		195		
100053576	MOUNT SINAI	NY		03/23/2021		859,332							1,507		1,507		
100053578	MOUNT PLEASANT	MI		03/23/2021		282,561							264		264		
100053581	BROOMFIELD	CO		03/23/2021		113,811							762		762		
100053583	MELBOURNE	FL		03/23/2021		632,546							606		606		
100053591	MINNEAPOLIS	MINN		03/23/2021		280,601							398		398		
100053592	BLOOMINGTON	IL		03/23/2021		824,944							2,213		2,213		
100053600	INGLEWOOD	CA		03/23/2021		227,137							180		180		
100053602	BELTSVILLE	MD		03/23/2021		622,259							800		800		
100053613	JAWAICA	NY		03/23/2021		1,450,980							2,432		2,432		
100053619	DYER	IN		03/23/2021		1,009,757							1,047		1,047		
100053621	STREATOR	IL		03/23/2021		221,574							165		165		
100053624	LUBBOCK	TX		03/23/2021		206,096							458		458		
100053625	FORT LAUDERDALE	FL		03/23/2021		383,241							454		454		
100053628	SANIT MARTINVILLE	LA		03/23/2021		128,031							417		417		
100053635	FORT WORTH	TX		03/23/2021		459,689							845		845		
100053636	TOLEDO	OH		03/23/2021		120,775							405		405		
100053639	DURHAM	NC		03/23/2021		464,954							4,319		4,319		
100053641	SHIRLEY	NY		03/23/2021		91,223							1,159		1,159		
100053643	WOOD DALE	IL		03/23/2021		573,755							686		686		
100053648	SEWARD	AK		03/23/2021		63,662							1,928		1,928		
100053652	KALISPELL	MT		03/23/2021		388,466							1,288		1,288		
100053657	MCQUEE	CA		03/23/2021		35,335							213		213		
100053658	SOUTH DARTMOUTH	MA		03/23/2021		142,861							984		984		

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	2	3	8					9	10	11	12						
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100053672	LAKESIDE	CA		03/23/2021		325,326							230	230			
100053675	SILVUS	IL		03/23/2021		49,948							428	428			
100053677	MCHERRY	IL		03/23/2021		314,380							238	238			
100053683	LOS ANGELES	CA		03/23/2021		1,377,781							1,320	1,320			
100053697	HOVELL	NJ		03/23/2021		979,434							1,254	1,254			
100053700	ARLINGTON	TX		03/23/2021		123,483							953	953			
100053706	BESSEMER	AL		03/23/2021		45,068							126	126			
100053710	CHICAGO	IL		03/23/2021		485,084							572	572			
100053716	RICHMOND	CA		03/23/2021		782,981							3,860	3,860			
100053723	PHILADELPHIA	PA		03/23/2021		110,159							1,775	1,775			
100053724	SAINT PAUL	MIN		03/23/2021		102,709							2,720	2,720			
100053725	BOYD	MIN		03/23/2021		109,405							2,825	2,825			
100053727	LORETO	PA		03/23/2021		344,000							355	355			
100053733	ROSELVILLE	IL		03/23/2021		206,049							296	296			
100053734	SAN JOSE	CA		03/23/2021		552,198							2,106	2,106			
100053739	COLUMBUS	GA		03/23/2021		244,266							375	375			
100053740	SAINT ALBANS	NY		03/23/2021		682,407							1,990	1,990			
100053750	BELLE GLADE	FL		03/23/2021		177,352							1,199	1,199			
100053751	POTTERVILLE	MI		03/23/2021		98,707							670	670			
100053754	SPARTA	NJ		03/23/2021		484,554							702	702			
100053756	LAKELAND	FL		03/23/2021		533,916							948	948			
100053758	BOLTON	CT		03/23/2021		349,167							1,715	1,715			
100053759	KEENAR	MD		03/23/2021		1,166,279							1,723	1,723			
100053761	SHELTON	CT		03/23/2021		715,647							626	626			
100053767	HANDOVER PARK	IL		03/23/2021		719,951							928	928			
100053773	TUSCON	AZ		03/23/2021		49,638							285	285			
100053774	HALEAH	FL		03/23/2021		1,498,804							1,228	1,228			
100053780	CLANTA	SC		03/23/2021		23,626							678	678			
100053787	QUEENSBURY	NY		03/23/2021		307,859							171	171			
100053798	BROOKLYN	NY		03/23/2021		653,782							1,228	1,228			
100053799	DEWEER	IN		03/23/2021		159,840							165	165			
100053803	BEVER	MO		03/23/2021		120,253							187	187			
100053804	PITTSBURGH	PA		03/23/2021		28,869							764	764			
100053805	ROCHESTER	NY		03/23/2021		21,342							37	37			
100053806	SAN DIEGO	CA		03/23/2021		447,479							462	462			
100053807	LEHIGH ACRES	FL		03/23/2021		149,860							291	291			
100053808	FAR ROCKAWAY	NY		03/23/2021		1,544,850							322	28,949		(28,526)	(28,526)
100053809	SAINT JAMES	NY		03/23/2021		578,914							1,834	1,834			
100053811	BRIDGEPORT	CT		03/23/2021		247,890							262	262			
100053812	HOOD RIVER	OR		03/23/2021		318,689							987	987			
100053819	BAYVILLE	NJ		03/23/2021		626,905							704	704			
100053823	TALLAHASSEE	FL		03/23/2021		298,982							362	362			
100053825	MAPLE GROVE	MIN		03/23/2021		109,789							176	176			
100053827	BAHNBODUE ISLAND	VA		03/23/2021		1,096,935							1,197	1,197			
100053833	LAS VEGAS	NV		03/23/2021		842,287							1,451	1,451			
100053845	HOLLYWOOD	FL		03/23/2021		38,238							197	197			
100053850	HARTWICK	NY		03/23/2021		329,746							2,052	2,052			
100053852	CHICAGO	IL		03/23/2021		738,336							832	832			
100053856	IRVINGTON	NJ		03/23/2021		254,567							1,243	1,243			
100053862	BROWNSVILLE	TX		03/23/2021		25,940							1,661	1,661			
100053863	KINGSBURY	TX		03/23/2021		13,192							580	580			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053865	SWEETWATER		TX		03/23/2021		49,542							496	1,755	496		
100053867	HARLINGEN		TX		03/23/2021		51,334							1,755	321	1,755		
100053870	MORRISVILLE		PA		03/23/2021		245,336							1,054	487	1,054		
100053875	VILLIAMSTOWN		NJ		03/23/2021		555,962							373	365	373		
100053879	STATEN ISLAND		NY		03/23/2021		575,303							446	1,686	446		
100053881	BIRMINGHAM		AL		03/23/2021		372,371							1,929	1,304	1,929		
100053886	CHICAGO		IL		03/23/2021		339,137							736	1,364	736		
100053888	MECHANICSVILLE		MO		03/23/2021		957,839							300	2,286	300		
100053893	FOREST LAKE		MN		03/23/2021		127,409							271	271	271		
100053894	ROCKAWAY		NJ		03/23/2021		108,887							265	265	265		
100053898	MADRID		IA		03/23/2021		195,808							780	780	780		
100053900	CHICAGO		IL		03/23/2021		330,382							356	356	356		
100053903	AURORA		IL		03/23/2021		457,911							2,286	2,286	2,286		
100053904	MIAMI		FL		03/23/2021		1,521,685							182	182	182		
100053911	COMPTON		CA		03/23/2021		569,739							677	677	677		
100053920	PEPPERELL		MA		03/23/2021		390,872							456	456	456		
100053923	RIVERSIDE		CA		03/23/2021		259,200							956	956	956		
100053924	ATTLEBORO		MA		03/23/2021		647,173							43	43	43		
100053925	ALTOONA		PA		03/23/2021		147,019							147	147	147		
100053926	MARTINSVILLE		VA		03/23/2021		173,304							82	82	82		
100053932	MILLSTADT		IL		03/23/2021		179,426							42	42	42		
100053941	GLAISTONE		MO		03/23/2021		50,862							447	447	447		
100053945	HANDOVER TOWNSHIP		PA		03/23/2021		121,354							2,743	2,743	2,743		
100053946	PALATKA		FL		03/23/2021		32,112							2,718	2,718	2,718		
100053959	STOUGHTON		MA		03/23/2021		346,665							712	712	712		
100053967	PHILADELPHIA		PA		03/23/2021		97,953							226	226	226		
100053965	BAKERFIELD		CA		03/23/2021		105,345							867	867	867		
100053987	HOUSTON		TX		03/23/2021		138,035							614	614	614		
100053984	HI HAT		KY		03/23/2021		245,963							278	278	278		
100054008	BUFFALO		NY		03/23/2021		91,613							2,035	2,035	2,035		
100054009	AUBURN		NY		03/23/2021		368,935							635	635	635		
100054010	PROSPECT PARK		NJ		03/23/2021		787,312							453	453	453		
100054014	LACEY'S SPRING		AL		03/23/2021		107,030							1,609	1,609	1,609		
100054015	LOS ANGELES		CA		03/23/2021		1,691,566							731	731	731		
100054016	MILL VALLEY		CA		03/23/2021		1,887,875							316	316	316		
100054018	HIGHLAND		IN		03/23/2021		129,695							1,354	1,354	1,354		
100054019	OAK HARBOR		WA		03/23/2021		237,359							1,726	1,726	1,726		
100054022	BRIDGEPORT		CT		03/23/2021		34,847							513	513	513		
100054026	VALE		AZ		03/23/2021		420,644							264	264	264		
100054035	LAKE ORION		MI		03/23/2021		388,562							449	449	449		
100054038	TUXERTON		NJ		03/23/2021		130,676											
100054041	HOLDEN		MO		03/23/2021		112,775											
100054042	ORLANDO		FL		03/23/2021		222,637											
100054046	SAN DIEGO		CA		03/23/2021		328,107											
100054050	PARK IN		NJ		03/23/2021		598,875											
100054052	EWING		NJ		03/23/2021		338,733											
100054061	CLEARWATER		FL		03/23/2021		75,989											
100054062	HEMPSTEAD		NY		03/23/2021		1,786,921											
100054066	PARK HILLS		MO		03/23/2021		143,365											
100054070	WINDSOR MILL		MD		03/23/2021		400,784											
100054071	CHARLOTTE		NC		03/23/2021		184,260											

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054073	HOUSTON	TX		03/23/2021		163,227							124		124		
100054075	HIBBING	MN		03/23/2021		88,604							241		241		
100054078	HAIRPORT	VA		03/23/2021		494,002							591		591		
100054086	MADISONVILLE	KY		03/23/2021		31,735							268		268		
100054087	WHITTIER	CA		03/23/2021		881,467							900		900		
100054088	SUNSHINE	LA		03/23/2021		54,118							181		181		
100054091	IRVINE	CA		03/23/2021		942,326							1,443		1,443		
100054093	ATLANTA	GA		03/23/2021		123,343							170		170		
100054094	TERRE HAUTE	IN		03/23/2021		111,992							124		124		
100054097	GALLINBURG	TN		03/23/2021		322,712							918		918		
100054106	SLAUGHTSBURG	NY		03/23/2021		771,946							679		679		
100054109	MINNEOLA	NY		03/23/2021		813,663							1,003		1,003		
100054113	RICHMOND HILL	GA		03/23/2021		1,009,118							1,261		1,261		
100054114	BURNS	OR		03/23/2021		65,733							58		58		
100054115	STRAITFORD	CT		03/23/2021		906,214							840		840		
100054119	BRANSON	MO		03/23/2021		555,560							2,969		2,969		
100054122	LITHONIA	GA		03/23/2021		284,339							1,723		1,723		
100054126	ORANGE	CT		03/23/2021		668,847							861		861		
100054129	CHARLOTTEVILLE	VA		03/23/2021		2,055,666							8,636		8,636		
100054130	STLMAR	CA		03/23/2021		710,677							604		604		
100054134	LEESBURG	VA		03/23/2021		1,378,527							2,864		2,864		
100054135	COLEVILLE	CA		03/23/2021		449,408							1,991		1,991		
100054136	OLYMPIC VALLEY	CA		03/23/2021		670,646							1,309		1,309		
100054137	LAS VEGAS	NV		03/23/2021		460,491							440		440		
100054138	OPA LOCKA	FL		03/23/2021		448,159							552		552		
100054142	PHILADELPHIA	PA		03/23/2021		350,436							297		297		
100054145	NORTH BERGEN	NJ		03/23/2021		1,355,350							1,699		1,699		
100054147	BALTIMORE	MD		03/23/2021		396,375							1,465		1,465		
100054148	MISSOURI CITY	TX		03/23/2021		241,091							1,173		1,173		
100054154	FREDERICKSBURG	VA		03/23/2021		699,189							337		337		
100054155	LAREDO	TX		03/23/2021		26,493							619		619		
100054157	NEW ORLEANS	LA		03/23/2021		136,246							895		895		
100054162	PELL CITY	AL		03/23/2021		241,095							413		413		
100054175	MONTGOMERY	AL		03/23/2021		96,638							772		772		
100054179	ATCO	NJ		03/23/2021		182,940							465		465		
100054181	PONCA CITY	OK		03/23/2021		247,596							988		988		
100054183	SAN FRANCISCO	CA		03/23/2021		800,845							5,514		5,514		
100054185	LAKELAND	CA		03/23/2021		997,943							2,677		2,677		
100054187	NEVILBURGH	NY		03/23/2021		431,951							408		408		
100054190	BLANDON	PA		03/23/2021		89,269							1,849		1,849		
100054194	CONCORD	CA		03/23/2021		314,420							931		931		
100054196	LAVEN	AZ		03/23/2021		651,607							2,370		2,370		
100054205	LAS VEGAS	NV		03/23/2021		194,345							820		820		
100054206	PAYTON	IL		03/23/2021		296,205							430		430		
100054212	GEORGETOWN	CO		03/23/2021		427,975							535		535		
100054217	HIGHLAND MILLS	NY		03/23/2021		208,320							251		251		
100054219	NORWALK	CT		03/23/2021		384,581							860		860		
100054220	ALBEMARLE	NC		03/23/2021		23,707							1,799		1,799		
100054229	BOGALUSA	LA		03/23/2021		64,795							306		306		
100054230	COLUMBUS	OH		03/23/2021		113,735							909		909		
100054235	QUINLAN	TX		03/23/2021		83,636							1,302		1,302		

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054243	CHESAPEAKE		VA		03/23/2021		260,842							670	670			
100054251	GARY		IN		03/23/2021		49,070							1,252	1,252			
100054257	BALTIMORE		MD		03/23/2021		382,826							1,181	1,181			
100054259	PITTSBURGH		PA		03/23/2021		28,908							680	680			
100054262	COCONUT CREEK		FL		03/23/2021		404,217							2,230	2,230			
100054263	IRVINE		CA		03/23/2021		38,383							600	600			
100054264	SOUTHAMPTON		PA		03/23/2021		377,331							1,330	1,330			
100054268	WELCH		WV		03/23/2021		99,333							50	50			
100054269	ATHENS		MI		03/23/2021		51,715							1,721	1,721			
100054277	NORTH LIBERTY		IA		03/23/2021		354,053							813	813			
100054284	TUCSON		AZ		03/23/2021		281,470							252	252			
100054287	BALTIMORE		MD		03/23/2021		168,794							163	163			
100054289	MONTVIDEO		IN		03/23/2021		101,831							82	82			
100054290	TRUCKEE		CA		03/23/2021		81,183							130	130			
100054293	MILFORD		CT		03/23/2021		850,744							986	986			
100054300	SANFORD		FL		03/23/2021		472,799							739	739			
100054302	MIRLE BEACH		SC		03/23/2021		219,586							940	940			
100054303	DALLAS		TX		03/23/2021		163,359							657	657			
100054305	HICKORY HILLS		IL		03/23/2021		758,987							1,143	1,143			
100054317	SAGINAW		MI		03/23/2021		21,897							827	827			
100054318	GOODWATER		AL		03/23/2021		50,517							351	351			
100054326	EAST FREETOWN		WA		03/23/2021		642,780							1,018	1,018			
100054330	GASTONIA		NC		03/23/2021		58,518							84	84			
100054331	MANTOWOC		WI		03/23/2021		442,275							915	915			
100054332	PAGELAND		SC		03/23/2021		296,098							199	199			
100054333	BERKELEY FIELD		NJ		03/23/2021		1,434,184							864	864			
100054336	MOORE		SC		03/23/2021		151,894							783	783			
100054343	LITHONIA		GA		03/23/2021		663,342							2,203	2,203			
100054346	FARMINGTON HILLS		MI		03/23/2021		223,700							410	410			
100054350	STOCKBRIDGE		GA		03/23/2021		90,527							275	275			
100054360	CHESAPEAKE		VA		03/23/2021		680,894							754	754			
100054364	HOGANSVILLE		GA		03/23/2021		82,903							1,162	1,162			
100054368	WEST NEW YORK		NJ		03/23/2021		502,251							2,132	2,132			
100054369	LONG BEACH		WA		03/23/2021		209,760							1,528	1,528			
100054372	NORWALK		IA		03/23/2021		336,573							509	509			
100054374	CYPRESS		TX		03/23/2021		876,103							2,014	2,014			
100054378	WOODBURY HEIGHTS		NJ		03/23/2021		186,444							173	173			
100054380	LAS VEGAS		NV		03/23/2021		511,767							2,324	2,324			
100054385	LANCASTER		CA		03/23/2021		820,069							966	966			
100054387	NEW PALTZ		NY		03/23/2021		783,347							3,143	3,143			
100054403	SARANAC LAKE		NY		03/23/2021		440,011							86	86			
100054408	MIDDLETOWN		NY		03/23/2021		319,539							264	264			
100054412	LAREDO		TX		03/23/2021		9,614							1,611	1,611			
100054417	SAGINAW		MI		03/23/2021		65,400							653	653			
100054418	OAKLAND		CA		03/23/2021		387,182							953	953			
100054421	SANTA BARBARA		CA		03/23/2021		962,687							3,526	3,526			
100054438	BAKERSFIELD		CA		03/23/2021		183,966							1,466	1,466			
100054443	GREENVILLE		PA		03/23/2021		180,770							497	497			
100054445	BASFOR		KS		03/23/2021		271,441							418	418			
100054446	MC DONALD		PA		03/23/2021		631,927							770	770			
100054447	WOODSTOCK		MD		03/23/2021		106,318							1,529	1,529			

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

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	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054449	CAOILLAC	MI		03/23/2021		49,038							755		755		
100054460	SOUTH BRD	IN		03/23/2021		56,434							172		172		
100054462	STATEN ISLAND	NY		03/23/2021		180,050							2,808		2,808		
100054464	CAMP MEKER	CA		03/23/2021		184,312							449		449		
100054462	MAHWAH	NJ		03/23/2021		80,223							697		697		
100054466	MIAMI	FL		03/23/2021		157,721							488		488		
100054476	DAYTON	OH		03/23/2021		127,420							911		911		
100054481	PENSACOLA	FL		03/23/2021		23,590							750		750		
100054487	PHILADELPHIA	PA		03/23/2021		101,927							82		82		
100054489	SAN ANTONIO	TX		03/23/2021		85,586							345		345		
100054491	DOVINGTOWN	PA		03/23/2021		291,379							888		888		
100054493	YELLOW SPRINGS	OH		03/23/2021		65,375							1,884		1,884		
100054496	ALVIN	TX		03/23/2021		47,057							2,691		2,691		
100054497	CARTERET	NJ		03/23/2021		667,925							547		547		
100054902	NEWPORT NEWS	VA		03/23/2021		342,122							1,107		1,107		
100054510	PHILADELPHIA	PA		03/23/2021		59,233							41		41		
100054513	CATIMBA	NC		03/23/2021		195,609							255		255		
100054518	STATEN ISLAND	NY		03/23/2021		649,738							1,664		1,664		
100054526	DETROIT	MI		03/23/2021		50,222							83		83		
100054529	GLENDALE	AZ		03/23/2021		117,847							1,432		1,432		
100054532	PETEBOROUGH	NH		03/23/2021		245,057							1,583		1,583		
100054536	SARASOTA	FL		03/23/2021		22,650							1,019		1,019		
100054545	NOFOLK	VA		03/23/2021		214,807							167		167		
100054547	GREENWOOD	IN		03/23/2021		224,417							880		880		
100054549	ALEXANDRIA	VA		03/23/2021		565,018							320		320		
100054551	MOUNT AIRY	MD		03/23/2021		573,115							905		905		
100054554	CLEVELAND	OH		03/23/2021		406,538							328		328		
100054558	COLLEE STATION	TX		03/23/2021		74,636							754		754		
100054560	SOUTH ORANGE	NJ		03/23/2021		513,513							2,545		2,545		
100054566	DOLTON	IL		03/23/2021		61,853							506		506		
100054570	BELMORE	NY		03/23/2021		1,410,012							1,453		1,453		
100054571	LITTLE FALLS	MN		03/23/2021		734,997							722		722		
100054578	YUBA CITY	CA		03/23/2021		530,111							507		507		
100054579	KINGS PARK	NY		03/23/2021		338,559							330		330		
100054583	ROCKFORD	MI		03/23/2021		110,032							84		84		
100054587	PINELLAS PARK	FL		03/23/2021		362,327							2,088		2,088		
100054588	CALUMET CITY	IL		03/23/2021		153,273							439		439		
100054593	ORLANDO	FL		03/23/2021		530,044							388		388		
100054596	UPPER DARY	PA		03/23/2021		134,289							146		146		
100054599	STATEN ISLAND	NY		03/23/2021		378,200							329		329		
100054601	ALBUQUIN	IL		03/23/2021		520,469							525		525		
100054609	LINCOLN	NE		03/23/2021		144,675							267		267		
100054610	KAWAKEE	IL		03/23/2021		319,231							453		453		
100054614	PLA INWELL	MI		03/23/2021		849,958							811		811		
100054619	WESTHAMPTON BEACH	NY		03/23/2021		1,222,581							2,709		2,709		
100054622	SHELBY	NC		03/23/2021		130,629							786		786		
100054632	FLORENCE	SC		03/23/2021		199,394							1,089		1,089		
100054634	GRAND PRAIRIE	TX		03/23/2021		176,742							798		798		
100054636	TUCSON	AZ		03/23/2021		481,801							1,469		1,469		
100054642	GREENVILLE	NC		03/23/2021		351,786							1,086		1,086		
100054645	BETHPAGE	NY		03/23/2021		287,830							887		887		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054646	JURIPA VALLEY	CA		03/23/2021		168,906							3,507	3,507			
100054650	PERKINS	OK		03/23/2021		201,109							548	548			
100054651	TRACY	IN		03/23/2021		24,402							524	524			
100054657	MILWAUKEE	WI		03/23/2021		421,576							423	423			
100054658	WESTFIELD	NJ		03/23/2021		447,194							543	543			
100054663	LOS ANGELES	CA		03/23/2021		933,613							1,741	1,741			
100054673	TRENTON	NJ		03/23/2021		215,495							495	495			
100054675	BLOOMFIELD	NJ		03/23/2021		772,988							1,113	1,113			
100054678	DURHAM	NC		03/23/2021		184,587							95	95			
100054685	COALA	FL		03/23/2021		404,465							1,436	1,436			
100054688	DETROIT	MI		03/23/2021		117,752							684	684			
100054693	ST ALBANS	VT		03/23/2021		465,730							466	466			
100054696	EAST SAINT LOUIS	IL		03/23/2021		94,021							860	860			
100054697	MIDDLETOWN	DE		03/23/2021		604,499							248	248			
100054704	MARTIN	OH		03/23/2021		28,148							34	34			
100054709	GENEVA	GA		03/23/2021		221,188							79	79			
100054711	BROOKLYN	NY		03/23/2021		1,112,833							2,639	2,639			
100054716	VILLA PARK	IL		03/23/2021		278,069							1,336	1,336			
100054724	PHILADELPHIA	PA		03/23/2021		47,884							342	342			
100054725	WAYNESBORO	VA		03/23/2021		48,242							395	395			
100054727	WINNE	AR		03/23/2021		176,893							1,146	1,146			
100054731	WEIFR	KS		03/23/2021		177,064							573	573			
100054732	FAIRFIELD	CT		03/23/2021		1,446,894							1,839	1,839			
100054734	INDIANAPOLIS	IN		03/23/2021		339,972							1,675	1,675			
100054735	CLOWIS	CA		03/23/2021		937,349							848	848			
100054740	PITTSBURGH	PA		03/23/2021		110,674							102	102			
100054747	KOKOMO	IN		03/23/2021		351,698							591	591			
100054749	VERNON HILLS	IL		03/23/2021		306,447							440	440			
100054750	LINCOLNTON	NC		03/23/2021		157,561							1,635	1,635			
100054756	NOFFOLK	WA		03/23/2021		483,568							794	794			
100054759	FISKILL	NY		03/23/2021		290,940							264	264			
100054761	UPPER MERLBORO	MD		03/23/2021		526,013							445	445			
100054771	TORRINGTON	CT		03/23/2021		187,515							156	156			
100054775	CLEVELAND	OH		03/23/2021		245,339							225	225			
100054782	CLEVELAND	OH		03/23/2021		105,150							267	267			
100054786	BAY SHORE	NY		03/23/2021		538,916							1,092	1,092			
100054792	SAN JOSE	CA		03/23/2021		1,620,809							1,997	1,997			
100054794	COMPTON	CA		03/23/2021		113,626							372	372			
100054804	PENSACOLA	FL		03/23/2021		378,816							398	398			
100054807	PATCHOGIE	NY		03/23/2021		913,483							1,145	1,145			
100054821	ALTMONTIE SPRINGS	FL		03/23/2021		289,753							209	209			
100054833	VIMBERLEY	TX		03/23/2021		130,133							135	135			
100054835	RICHMOND	VA		03/23/2021		56,181							414	414			
100054837	YOUNGSTOWN	OH		03/23/2021		28,676							181	181			
100054839	BROOKLYN	NY		03/23/2021		58,309							705	705			
100054946	MIAMI	FL		03/23/2021		327,425							519	519			
100054949	HEADING	PA		03/23/2021		697,660							405	405			
100054851	STOCKTON	CA		03/23/2021		169,407							1,023	1,023			
100054856	COLUMBUS	NE		03/23/2021		238,210							214	214			
100054863	MONTGOMERY	AL		03/23/2021		287,783							578	578			
100054872	FT LAUDERDALE	FL		03/23/2021		110,927							108	108			

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054879	CHICAGO	IL		03/23/2021		508,327							1,061	1,061			
100054880	STEEER	IL		03/23/2021		75,518							227	227			
100054881	CEDAR GROVE	IL		03/23/2021		557,689							714	714			
100054884	WALDORF	MD		03/23/2021		215,220							423	423			
100054888	HAVEN	ID		03/23/2021		361,603							988	988			
100054894	CHARLOTTE	NC		03/23/2021		67,942							981	981			
100054899	SALINAS	CA		03/23/2021		314,008							334	334			
100054900	ORLANDO	FL		03/23/2021		779,019							607	607			
100054905	HARVEST	AL		03/23/2021		209,194							3,019	3,019			
100054906	BRISTOL	PA		03/23/2021		90,825							1,250	1,250			
100054907	DEER ISLAND	OR		03/23/2021		145,902							1,299	1,299			
100054914	WEST HAVERSTRAH	NY		03/23/2021		771,621							771	771			
100054915	CLEBURNE	TX		03/23/2021		9,083							1,503	1,503			
100054916	CHANDLER	AZ		03/23/2021		264,448							5,379	5,379			
100054917	DOLTON	IL		03/23/2021		6,370							1,567	1,567			
100054924	LAGRANGE	GA		03/23/2021		224,922							778	778			
100054926	FRANKLINVILLE	IL		03/23/2021		520,824							908	908			
100054927	O FALLON	IL		03/23/2021		834,610							371	371			
100054932	TYROE	PA		03/23/2021		565,449							439	439			
100054934	MAVSVILLE	KY		03/23/2021		138,010							407	407			
100054940	INDIANAPOLIS	IN		03/23/2021		148,434							108	108			
100054942	LOS ANGELES	CA		03/23/2021		492,091							473	473			
100054950	SALEM	IL		03/23/2021		349,377							518	518			
100054952	TAMPA	FL		03/23/2021		89,898							281	281			
100054957	MANALAPAN	NJ		03/23/2021		1,006,068							978	978			
100054962	FAIRBURN	GA		03/23/2021		327,332							648	648			
100054964	ELLIWOOD CITY	PA		03/23/2021		116,488							249	249			
100054967	WASHINGTON	DC		03/23/2021		258,360							1,224	1,224			
100054977	YORBA LINDA	CA		03/23/2021		452,697							2,885	2,885			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		254,335							2,000	2,000			
100054983	CHICAGO	IL		03/23/2021		1,100,421							796	796			
100054985	NEWPORT	RI		03/23/2021		463,666							2,218	2,218			
100054987	WATUGA	TX		03/23/2021		83,665							2,268	2,268			
100055004	ROANKE	VA		03/23/2021		97,516							732	732			
100055007	VOLUNTOWN	CT		03/23/2021		416,031							449	449			
100055008	VILLIOWBROOK	IL		03/23/2021		27,747							1,994	1,994			
100055009	RIDGEFIELD PARK	NJ		03/23/2021		2,493,263							1,175	1,175			
100055011	MONTICELLO	KY		03/23/2021		24,046							948	948			
100055012	HALEAH	FL		03/23/2021		944,070							1,384	1,384			
100055014	PITTSFIELD	IL		03/23/2021		36,263							732	732			
100055016	NOPECK	VA		03/23/2021		37,657							3,410	3,410			
100055018	COLUMBIA	MD		03/23/2021		591,353							1,261	1,261			
100055022	MANSFELD	TX		03/23/2021		88,302							1,613	1,613			
100055028	DADE CITY	FL		03/23/2021		92,193							265	265			
100055027	SANTA ANA	CA		03/23/2021		798,443							779	779			
100055028	INGLESIDE	IL		03/23/2021		685,914							574	574			
100055029	YORBA LINDA	CA		03/23/2021		469,092							965	965			
100055030	LENOIR	NC		03/23/2021		29,710							669	669			
100055037	WILKES BARRE	PA		03/23/2021		55,236							35	35			
100055038	PHILADELPHIA	PA		03/23/2021		141,648							81	81			
100055047	MAVSVILLE	GA		03/23/2021		120,111							1,266	1,266			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055049	DAVIE	FL		03/23/2021		252,111							574		574		
100055052	SAFEEVILLE	NI		03/23/2021		160,763							851		851		
100055056	BAYPORT	NY		03/23/2021		511,879							2,141		2,141		
100055059	ELMONT	NY		03/23/2021		371,434							449		449		
100055060	MORRISTOWN	TN		03/23/2021		116,539							172		172		
100055070	UNION	SC		03/23/2021		75,620							16		16		
100055074	LORAIN	OH		03/23/2021		305,333							230		230		
100055076	ROCHESTER	NY		03/23/2021		230,397							197		197		
100055084	JAMIL	CA		03/23/2021		602,616							1,146		1,146		
100055091	BROOKLYN	NY		03/23/2021		145,527							1,818		1,818		
100055092	ORIENT	OH		03/23/2021		16,227							1,047		1,047		
100055093	STATESBORO	GA		03/23/2021		187,659							166		166		
100055095	SANFORD	FL		03/23/2021		87,179							3,154		3,154		
100055106	ORLAND BEACH	FL		03/23/2021		160,892							340		340		
100055111	GONZALES	TX		03/23/2021		215,666							376		376		
100055112	KENMORE	VA		03/23/2021		1,079,576							1,116		1,116		
100055122	LANDOWNE	PA		03/23/2021		456,457							412		412		
100055126	HICKORY HILLS	IL		03/23/2021		46,026							2,505		2,505		
100055129	PRIVILEGE	NY		03/23/2021		89,140							2,600		2,600		
100055133	VICTORVILLE	CA		03/23/2021		423,490							504		504		
100055134	GREENVILLE	SC		03/23/2021		61,356							240		240		
100055135	BROOKLYN	NY		03/23/2021		144,968							4,006		4,006		
100055138	NEW BRITAIN	CT		03/23/2021		216,495							250		250		
100055140	GLENDALE	AZ		03/23/2021		286,286							1,347		1,347		
100055146	NEWARK	OH		03/23/2021		94,706							1,158		1,158		
100055147	GREENSBORO	NC		03/23/2021		515,722							1,555		1,555		
100055149	MOORE	GA		03/23/2021		184,121							108		108		
100055150	JACKSONVILLE	FL		03/23/2021		296,851							645		645		
100055153	DIXONS MILLS	AL		03/23/2021		2,167							2,243		2,243		
100055164	MILWAUKEE	WI		03/23/2021		304,807							363		363		
100055165	ROBERTS	IL		03/23/2021		62,147							54		54		
100055167	BALTIMORE	MD		03/23/2021		150,292							566		566		
100055168	OWAHA	NE		03/23/2021		119,269							269		269		
100055182	NOGALES	AZ		03/23/2021		72,574							629		629		
100055186	NORTH BALDWIN	NY		03/23/2021		1,240,889							395		395		
100055188	AUGUSTA	GA		03/23/2021		269,503							245		245		
100055193	SHEPHERT	LA		03/23/2021		45,461							1,712		1,712		
100055196	NORTH BALDWIN	NY		03/23/2021		157,077							1,329		1,329		
100055197	LAKE OSIEGO	OR		03/23/2021		367,705							851		851		
100055200	GARLAND	UT		03/23/2021		177,007							2,257		2,257		
100055201	ALLEN PARK	MI		03/23/2021		155,816							263		263		
100055207	MINNEAPOLIS	MN		03/23/2021		151,536							1,623		1,623		
100055213	ORLAND PARK	IL		03/23/2021		318,300							2,858		2,858		
100055215	CHATTANOOGA	TN		03/23/2021		33,862							457		457		
100055217	DETROIT	MI		03/23/2021		63,008							840		840		
100055218	HIGH RIDGE	MO		03/23/2021		462,348							4,546		4,546		
100055228	BALTIMORE	MD		03/23/2021		37,928							252		252		
100055230	LOUISVILLE	KY		03/23/2021		162,136							436		436		
100055231	LANCASTER	CA		03/23/2021		699,541							486		486		
100055235	TOLEDO	VA		03/23/2021		123,201							1,398		1,398		
100055237	ORLANDO	FL		03/23/2021		16,870							733		733		

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055245	CONCORD	CA		03/23/2021		387,082							703				
100055247	CHESTERTON	IN		03/23/2021		67,855							1,741				
100055249	BOYNTON BEACH	FL		03/23/2021		271,092							307				
100055260	MACON	GA		03/23/2021		24,014							1,361				
100055268	TAYLORS	SC		03/23/2021		58,381							946				
100055269	PEORIA	IL		03/23/2021		33,085							586				
100055272	NEKOWIN	OR		03/23/2021		362,546							832				
100055279	KENSBURG	NJ		03/23/2021		98,059							1,593				
100055281	SPARTA	NJ		03/23/2021		559,664							555				
100055287	MUFFREESBORO	TN		03/23/2021		238,753							1,025				
100055290	SUNNYSIDE	WA		03/23/2021		99,586							57			(474)	(474)
100055292	CINCINNATI	OH		03/23/2021		112,631							339				
100055298	MORENO VALLEY	CA		03/23/2021		551,091							560				
100055299	CALUMET PARK	IL		03/23/2021		161,651							204				
100055300	VENICE	FL		03/23/2021		164,580							729				
100055301	STUDIO CITY	CA		03/23/2021		1,690,845							2,405				
100055302	DETROIT	MI		03/23/2021		226,153							150				
100055310	RANCHO CUCAMONGA	CA		03/23/2021		499,760							881				
100055311	AZUSA	CA		03/23/2021		315,119							726				
100055315	MONMOUTH	OR		03/23/2021		263,665							271				
100055318	MOUNT PLEASANT	TN		03/23/2021		95,393							332				
100055323	PLEASANTVILLE	NJ		03/23/2021		387,214							414				
100055333	WELLINGTON	FL		03/23/2021		266,135							674				
100055337	SEATTLE	WA		03/23/2021		518,307							3,248				
100055339	MARIETTA	GA		03/23/2021		295,734							442				
100055340	HELENA	MT		03/23/2021		87,801							760				
100055342	WEST FRANKFORT	IL		03/23/2021		23,006							954				
100055343	HAIKU	HI		03/23/2021		430,783							501				
100055344	MOONACHE	NJ		03/23/2021		454,077							2,734				
100055345	ELDRADO	IL		03/23/2021		5,947							1,146				
100055350	WRIGHT	IN		03/23/2021		220,382							151				
100055351	OAK LAWN	IL		03/23/2021		233,163							284				
100055353	CLEVELAND	TX		03/23/2021		179,962							551				
100055357	WABANK	TX		03/23/2021		57,908							847				
100055361	MURFORD	AL		03/23/2021		40,135							1,373				
100055370	EAST HARTFORD	CT		03/23/2021		489,163							456				
100055371	MISSION	TX		03/23/2021		16,706							910				
100055374	SAN DIEGO	CA		03/23/2021		1,621,130							2,260				
100055380	MIDDLEBURG	FL		03/23/2021		271,873							142			(14,013)	(14,013)
100055381	BAY SHORE	NY		03/23/2021		256,552							776				
100055382	BATTLE GROUND	WA		03/23/2021		621,128							843				
100055383	MINNEAPOLIS	MN		03/23/2021		238,303							222				
100055387	WESTMINSTER	CA		03/23/2021		1,306,496							1,208				
100055393	O FALLON	IL		03/23/2021		147,242							609				
100055397	SPARTANBURG	SC		03/23/2021		167,792							283				
100055403	ATLANTA	GA		03/23/2021		214,794							414				
100055414	SPRINGFIELD	WA		03/23/2021		440,371							493				
100055415	PATERSON	NJ		03/23/2021		680,391							2,154				
100055417	QUINCY	FL		03/23/2021		78,298							1,368				
100055418	HAL FAX	WA		03/23/2021		77,633							961				
100055423	CONDE	TX		03/23/2021		10,142							547			(817)	(817)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100055431	NEW CUMBERLAND	WV		03/23/2021		62,101							261		261			
100055436	HAZEL CREST	IL		03/23/2021		453,975							986		986			
100055437	AUGUSTA	GA		03/23/2021		4,492							1,509		1,509			
100055438	VICTORIA	TX		03/23/2021		8,203							76		76			
100055441	WATERTOWN	MA		03/23/2021		459,897							2,788		2,788			
100055442	NEW ROCHELLE	NY		03/23/2021		1,733,020							2,272		2,272			
100055443	SWANSEA	SC		03/23/2021		141,049							1,428		1,428			
100055447	EAST ORANGE	NJ		03/23/2021		996,349							1,331		1,331			
100055448	CHULA VISTA	CA		03/23/2021		183,773							2,246		2,246			
100055449	ISLE	WV		03/23/2021		53,173							1,728		1,728			
100055454	RACINE	WI		03/23/2021		188,518							229		229			
100055456	MEDINA	OH		03/23/2021		114,090							222		222			
100055457	CHICAGO	IL		03/23/2021		940,559							1,154		1,154			
100055459	SOUTH CHERSTERFIELD	VA		03/23/2021		576,439							1,965		1,965			
100055466	BELLE GLADE	FL		03/23/2021		322,936							425		425			
100055469	JUPITER	FL		03/23/2021		480,098							546		546			
100055471	CONVERS	GA		03/23/2021		236,948							1,337		1,337			
100055473	KENOSHA	WI		03/23/2021		70,343							369		369			
100055479	MONTEBELLO	CA		03/23/2021		332,785							365		365			
100055480	FRANKLIN SQUARE	NY		03/23/2021		266,334							278		278			
100055487	PLEASANT HILL	OH		03/23/2021		59,150							64		64			
100055498	ELLENWOOD	GA		03/23/2021		433,634							614		614			
100055503	FREDERICKSBURG	VA		03/23/2021		380,790							629		2,154			
100055506	DALLAS	TX		03/23/2021		128,909							829		829			
100055507	DEVILLE	LA		03/23/2021		41,778							1,549		1,549			
100055509	MISSION VIEJO	CA		03/23/2021		1,356,432							2,297		2,297			
100055511	COLUMBUS	GA		03/23/2021		254,848							167		167			
100055513	PAINTER	VA		03/23/2021		183,104							477		477			
100055518	CHICAGO	IL		03/23/2021		383,241							1,817		1,817			
100055519	PAHUMP	NY		03/23/2021		263,985							654		654			
100055521	BALTIMORE	MD		03/23/2021		362,399							494		494			
100055522	PISCATAWAY	NJ		03/23/2021		517,400							381		381			
100055532	BLUE POINT	NY		03/23/2021		855,574							3,190		3,190			
100055539	BIRMINGHAM	AL		03/23/2021		170,060							241		241			
100055557	FRANKLIN	VA		03/23/2021		116,797							480		480			
100055558	NEWBERRY	SC		03/23/2021		29,439							586		586			
100055559	GLENWOOD	IL		03/23/2021		510,642							1,327		1,327			
100055561	VINELAND	NJ		03/23/2021		638,566							1,225		1,225			
100055567	ALLENTOVN	PA		03/23/2021		240,640							1,147		1,147			
100055569	FOREST HILL	TX		03/23/2021		49,611							381		381			
100055572	DEL RIO	TX		03/23/2021		137,604							409		409			
100055573	PALMDALE	CA		03/23/2021		964,445							1,339		1,339			
100055574	READING	PA		03/23/2021		66,030							726		726			
100055575	HAMPTON	VA		03/23/2021		336,773							489		489			
100055577	OWAHA	NE		03/23/2021		213,781							778		778			
100055578	MOROVIA	CA		03/23/2021		403,719							216		216			
100055579	MASSILLON	OH		03/23/2021		139,961							145		145			
100055582	DALLAS	TX		03/23/2021		116,486							952		952			
100055584	ENGLISH	IN		03/23/2021		164,613							952		952			
100055586	QUARRYVILLE	PA		03/23/2021		152,982							952		952			
100055589	OAKLAND	CA		03/23/2021		675,174							952		952			

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10005591	VIDALIA	GA		03/23/2021		115,297							129		129		
10005593	RIO RICO	AZ		03/23/2021		37,617							94		94		
10005594	MIAMI	FL		03/23/2021		940,105							1,502		1,502		
10005595	CARPENTERSVILLE	IL		03/23/2021		713,735							1,020		1,020		
10005596	SNOQUALMIE	WA		03/23/2021		654,315							2,862		2,862		
10005597	UPPER DARY	PA		03/23/2021		136,771							128		128		
10005598	WEST COVINA	CA		03/23/2021		631,676							1,300		1,300		
10005599	MASON	OH		03/23/2021		228,709							1,563		1,563		
10005600	HASKELL	OK		03/23/2021		48,638							924		924		
10005601	WEST DECATUR	GA		03/23/2021		147,903							549		549		
10005602	MELDON BRIDGE	IV		03/23/2021		60,822							344		344		
10005603	CHARLESTON	IV		03/23/2021		374,459							328		328		
10005604	ANHEIM	CA		03/23/2021		1,545,029							1,522		1,522		
10005605	BALTIMORE	MD		03/23/2021		317,297							1,674		1,674		
10005606	COLORADO SPRINGS	CO		03/23/2021		443,220							432		432		
10005607	NEW ORLEANS	LA		03/23/2021		150,494							555		555		
10005608	SAN DIEGO	CA		03/23/2021		507,759							1,505		1,505		
10005609	HALIFAX	PA		03/23/2021		236,625							211		211		
10005610	WOODBURY	NJ		03/23/2021		504,105							564		564		
10005611	LAKESHORE	FL		03/23/2021		31,325							383		383		
10005612	METAMORA	IL		03/23/2021		338,951							512		512		
10005706	EVERGREEN PARK	IL		03/23/2021		280,793							1,084		1,084		
10005713	SAINT LOUIS	MO		03/23/2021		85,613							1,741		1,741		
10005716	COLUMBUS	GA		03/23/2021		97,935							193		193		
10005717	SAINT LOUIS	MO		03/23/2021		122,630							237		237		
10005719	OKLAHOMA	LA		03/23/2021		114,566							247		247		
10005721	STATEN ISLAND	NY		03/23/2021		1,315,262							762		762		
10005724	DOVER	OH		03/23/2021		67,707							3		3		
10005726	KENOSHA	WI		03/23/2021		109,540							776		776		
10005728	NORTH BARRINGTON	IL		03/23/2021		2,563,694							7,244		7,244		
10005733	GLADSTONE	OR		03/23/2021		299,786							1,594		1,594		
10005743	KANSAS CITY	MO		03/23/2021		186,735							3,091		3,091		
10005749	BEAVER CITY	NE		03/23/2021		77,318							134		134		
10005769	MONEY	NY		03/23/2021		388,705							1,994		1,994		
10005773	FAIR LAWN	NJ		03/23/2021		82,231							2,581		2,581		
10005780	KANSAS CITY	MO		03/23/2021		764,685							966		966		
10005781	HAMILTON	AL		03/23/2021		271,638							964		964		
10005782	FORT EDWARD	NY		03/23/2021		967,571							402		402		
10005787	ALBRIGHTSVILLE	PA		03/23/2021		570,127							506		506		
10005788	LIVINGSTON	AL		03/23/2021		59,792							1,616		1,616		
10005798	HARRISVILLE	IV		03/23/2021		47,166							467		467		
10005800	SAINT LOUIS	MO		03/23/2021		36,348							66		66		
10005805	HOSFORD	FL		03/23/2021		91,266							2,050		2,050		
10005807	TPSILANTI	MI		03/23/2021		27,600							1,939		1,939		
10005811	ENGLEWOOD	FL		03/23/2021		145,074							914		914		
10005818	RIVERBANK	CA		03/23/2021		175,920							430		430		
10005819	ESCONDIDO	CA		03/23/2021		159,447							535		535		
10005821	WOODFORD	VA		03/23/2021		491,230							1,335		1,335		
10005822	PALO ALTO	CA		03/23/2021		1,409,795							4,224		4,224		
10005823	KNOXVILLE	TN		03/23/2021		156,016							1,490		1,490		
10005830	NEWARK	NJ		03/23/2021		291,537							294		294		

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055839	DOVER	PA		03/23/2021		27,490							957	957	957		
100055841	TUCSON	AZ		03/23/2021		286,590							242	242	242		
100055847	SAINT PETERSBURG	FL		03/23/2021		85,728							116	116	116		
100055850	ELKHART	IN		03/23/2021		173,152							78	78	78		
100055862	SPRINGFIELD	VA		03/23/2021		1,713,507							2,488	2,488	2,488		
100055860	OMAHA	NE		03/23/2021		492,682							929	929	929		
100055904	HOUSTON	TX		03/26/2021		916,515							1,613	1,613	1,613		
100055905	JERSEY CITY	NJ		03/26/2021		1,847,908							3,291	3,291	3,291		
100057485	ROTTENHAM	MD		06/12/2021		111,000							5	5	5		(1)
100057503	CLINTON	NJ		06/30/2021		1,059,041							2,660	2,660	2,660		
100057507	PORTLAND	OR		06/30/2021		1,021,565							1,809	1,809	1,809		
100057509	MESA	AZ		06/30/2021		1,400,424							2,468	2,468	2,468		
100057510	HAGERSTOWN	MD		06/30/2021		207,779							358	358	358		
100057511	GARFIELD	NJ		06/30/2021		900,676							1,918	1,918	1,918		
100057513	CONCORD	CA		06/30/2021		1,760,943							3,104	3,104	3,104		
100057514	SUNNYVALE	CA		06/30/2021		2,307,503							4,150	4,150	4,150		
100057517	WOODBURY	MI		06/30/2021		502,720							965	965	965		
100057519	DENVER	CO		06/30/2021		602,470							1,599	1,599	1,599		
100057520	MIAMI	FL		06/30/2021		1,259,216							2,265	2,265	2,265		
100057521	PERU	VT		06/30/2021		637,726							1,124	1,124	1,124		
100057525	SIMI VALLEY	CA		06/30/2021		874,159							1,456	1,456	1,456		
100057528	NEWTON	MA		06/30/2021		1,070,561							1,905	1,905	1,905		
100057531	DECATUR	AL		06/30/2021		254,112							396	396	396		
100057532	WINSTON SALEM	NC		06/30/2021		345,994							637	637	637		
100057534	INDIO	CA		06/30/2021		509,670							815	815	815		
100057537	PELHAM	FL		06/30/2021		602,190							1,066	1,066	1,066		
100057539	BURLESON	TX		06/30/2021		508,468							896	896	896		
100057540	AUGUSTA	GA		06/30/2021		377,727							655	655	655		
100057541	MISSOURI CITY	TX		06/30/2021		354,265							590	590	590		
100057542	ALBUQUERQUE	NM		06/30/2021		259,700							398	398	398		
100057543	POTTSTOWN	PA		06/30/2021		311,000							595	595	595		
100057546	INDEPENDENCE	MO		06/30/2021		415,462							724	724	724		
100057547	DALLAS	TX		06/30/2021		442,380							780	780	780		
100057548	HIGHLAND	IL		06/30/2021		147,105							377	377	377		
100057550	CIBOLA	TX		06/30/2021		515,171							950	950	950		
100057554	RIDGECREST	CA		06/30/2021		802,296							1,499	1,499	1,499		
100057555	EVANS	CO		06/30/2021		592,487							1,044	1,044	1,044		
100057557	HOLIDAY	FL		06/30/2021		429,116							799	799	799		
100057560	MADISONVILLE	TN		06/30/2021		198,762							519	519	519		
100057564	LEWISVILLE	TX		06/30/2021		589,799							1,071	1,071	1,071		
100057572	PORTLAND	OR		06/30/2021		1,518,137							2,622	2,622	2,622		
100057576	CHAMBERSBURG	PA		06/30/2021		306,937							752	752	752		
100057580	LINWOOD	PA		06/30/2021		254,320							388	388	388		
100057581	SEVIERVILLE	TN		06/30/2021		619,977							1,076	1,076	1,076		
100057583	TAMPA	FL		06/30/2021		528,563							1,649	1,649	1,649		
100057592	WALWANE	HI		06/30/2021		1,036,013							1,753	1,753	1,753		
100057593	KANSAS CITY	KS		06/30/2021		338,448							1,028	1,028	1,028		
100057594	GROVETOWN	GA		06/30/2021		447,721							805	805	805		
100057595	SAINT PETERSBURG	FL		06/30/2021		671,680							1,091	1,091	1,091		
100057596	POYALLUP	IA		06/30/2021		553,861							1,465	1,465	1,465		
100057600	HAGERSTOWN	MD		06/30/2021		425,998							695	695	695		

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057601	FILER	IO		06/30/2021		298,937							524		524		
100057605	NASHVILLE	TN		06/30/2021		603,882							904		904		
100057610	RODANITE	NC		06/30/2021		1,441,403							2,341		2,341		
100057612	NEW BRAUNFELS	TX		06/30/2021		389,526							918		918		
100057617	KANSAS CITY	MO		06/30/2021		484,721							771		771		
100057619	PORT SAINT LUCIE	FL		06/30/2021		482,630							736		736		
100057620	KANSAS CITY	MO		06/30/2021		351,076							561		561		
100057622	PLEASANTVILLE	NJ		06/30/2021		211,239							1,230		1,230		
100057624	ELIZABETH	NJ		06/30/2021		734,315							1,282		1,282		
100057630	BEAVERTON	OR		06/30/2021		865,008							1,412		1,412		
100057631	KIRKLAND	WA		06/30/2021		1,472,144							2,403		2,403		
100057633	PHILADELPHIA	PA		06/30/2021		266,884							424		424		
100057637	MODESTO	CA		06/30/2021		1,003,557							1,672		1,672		
100057642	QUINCY	MA		06/30/2021		1,207,608							2,086		2,086		
100057643	CHULA VISTA	CA		06/30/2021		1,618,771							2,796		2,796		
100057651	LAS VEGAS	NV		06/30/2021		441,468							1,126		1,126		
100057652	S SAN FRAN	CA		06/30/2021		1,107,232							5,617		5,617		
100057654	COMMERCE CITY	CO		06/30/2021		905,707							1,564		1,564		
100057655	HOLLY SPRINGS	NC		06/30/2021		757,803							1,336		1,336		
100057656	MIRAMAR	FL		06/30/2021		745,921							1,212		1,212		
100057657	RALEIGH	NC		06/30/2021		542,355							956		956		
100057660	PROVIDENCE	RI		06/30/2021		679,326							1,103		1,103		
100057664	ROSEVILLE	CA		06/30/2021		982,143							1,603		1,603		
100057667	PACIFIC GROVE	CA		06/30/2021		1,492,330							4,032		4,032		
100057668	AUBURN	VA		06/30/2021		748,251							1,223		1,223		
100057670	FORT WORTH	TX		06/30/2021		451,965							857		857		
100057671	MANVEL	TX		06/30/2021		699,628							1,214		1,214		
100057673	RIVERVIEW	FL		06/30/2021		613,603							6,086		6,086		
100057674	HASTINGS	NE		06/30/2021		253,713							397		397		
100057677	FORT COLLINS	CO		06/30/2021		754,074							1,329		1,329		
100057680	PHILADELPHIA	PA		06/30/2021		345,998							532		532		
100057681	KANSAS CITY	MO		06/30/2021		484,721							771		771		
100057683	HOLLYWOOD	FL		06/30/2021		555,748							2,878		2,878		
100057685	NEW PORT RICHEY	FL		06/30/2021		320,308							1,176		1,176		
100057688	PARKER	CO		06/30/2021		618,653							1,140		1,140		
100057690	SIMI VALLEY	CA		06/30/2021		1,060,105							1,803		1,803		
100057692	VICTORVILLE	CA		06/30/2021		616,789							946		946		
100057694	PHOENIX	AZ		06/30/2021		337,609							540		540		
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		577,112							885		885		
100057700	SUITEB	SC		06/30/2021		352,457							638		638		
100057702	HENDERSON	NV		06/30/2021		606,980							991		991		
100057709	DANA POINT	CA		06/30/2021		1,250,738							3,240		3,240		
100057713	BOISE	ID		06/30/2021		1,347,902							2,246		2,246		
100057716	SIKESBORO	NC		06/30/2021		175,604							422		422		
100057722	SAPULPA	OK		06/30/2021		464,500							743		743		
100057724	OCALA	FL		06/30/2021		330,406							1,087		1,087		
100057725	POINCIPE BEACH	FL		06/30/2021		445,108							669		669		
100057727	ATHENS	GA		06/30/2021		385,960							568		568		
100057730	KALISPELL	MT		06/30/2021		833,940							1,333		1,333		
100057731	MEMPHIS	TN		06/30/2021		596,671							1,491		1,491		
100057732	HERRIMAN	UT		06/30/2021		646,933							1,117		1,117		

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057738	WASHINGTON	DC		06/30/2021		2,700,933							4,318				
100057740	SEVIERVILLE	TN		06/30/2021		833,298							1,415				
100057741	AUSTIN	TX		06/30/2021		991,101							1,607				
100057743	OCALA	FL		06/30/2021		323,940							726				
100057744	LAS VEGAS	NV		06/30/2021		1,204,292							1,966				
100057747	EDINBURG	TX		06/30/2021		187,979							294				
100057757	ALBUQUERQUE	NM		06/30/2021		655,399							2,570				
100057759	MOXINEY	TX		06/30/2021		488,059							7,239				
100057761	PASO ROBLES	CA		06/30/2021		1,313,011							2,233				
100057762	PENSACOLA	FL		06/30/2021		277,214							432				
100057763	SAN ANTONIO	TX		06/30/2021		283,500							582				
100057764	TULSA	OK		06/30/2021		299,843							470				
100057765	CHANDLER	AZ		06/30/2021		406,963							692				
100057766	LUBBOCK	TX		06/30/2021		369,635							556				
100057767	KATY	TX		06/30/2021		176,381							1,414				
100057768	KATY	TX		06/30/2021		564,371							902				
100057770	FREDERICKSBURG	VA		06/30/2021		486,839							747				
100057772	HASTINGS	NE		06/30/2021		344,121							582				
100057776	BATON ROUGE	LA		06/30/2021		415,271							732				
100057777	GRANT'S PASS	OR		06/30/2021		765,594							1,276				
100057778	MIDLAND	TX		06/30/2021		228,882							1,116				
100057780	NEWPORT	RI		06/30/2021		764,977							1,257				
100057782	MOORESVILLE	NC		06/30/2021		200,233							301				
100057784	ROCKLEDGE	FL		06/30/2021		736,731							1,112				
100057785	AVENUE	MO		06/30/2021		364,330							633				
100057795	BELLFLOWER	CA		06/30/2021		952,524							1,736				
100057796	AURORA	CO		06/30/2021		518,249							1,768				
100057798	MOORE	SC		06/30/2021		245,161							574				
100057800	ROFFLOK	VA		06/30/2021		1,004,772							1,803				
100057801	PALO ALTO	CA		06/30/2021		1,761,673							3,299				
100057802	AUSTIN	TX		06/30/2021		814,027							1,322				
100057806	FORT MYERS	FL		06/30/2021		247,994							656				
100057807	VANCOUVER	WA		06/30/2021		818,889							1,441				
100057808	SUNSHIDE BEACH	TX		06/30/2021		732,703							1,202				
100057811	WINCHESTER	VA		06/30/2021		825,364							1,452				
100057815	CEDAR CITY	UT		06/30/2021		494,364							770				
100057816	SAN DIEGO	CA		06/30/2021		1,900,396							3,821				
100057817	WASHINGTON	DC		06/30/2021		586,019							1,033				
100057820	BALDWIN PARK	CA		06/30/2021		1,265,113							2,185				
100057822	PORTLAND	OR		06/30/2021		1,292,659							2,188				
100057823	DURHAM	NC		06/30/2021		804,940							1,796				
100057824	SACRAMENTO	CA		06/30/2021		1,022,706							1,736				
100057828	LONG BEACH	CA		06/30/2021		962,917							1,629				
100057833	BALCH SPRINGS	TX		06/30/2021		678,561							1,172				
100057837	PHILADELPHIA	PA		06/30/2021		995,913							1,601				
100057840	N MIDDLETOWN	NI		06/30/2021		597,514							1,053				
100057844	BALTIMORE	MD		06/30/2021		430,539							747				
100057852	BELLEVUE	WA		06/30/2021		1,229,598							2,091				
100057853	VANCOUVER	WA		06/30/2021		797,031							1,362				
100057856	RAPID CITY	SD		06/30/2021		376,010							679				
100057857	PENSACOLA	FL		06/30/2021		763,490							1,325				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057659	LECANTO	FL		06/30/2021		846,946							1,547	1,547			
100057662	CHARLOTTE	NC		06/30/2021		441,303							766	766			
100057663	MEDFORD	OR		06/30/2021		732,786							1,278	1,278			
100057678	PORT SAINT LUCIE	FL		06/30/2021		536,959							994	994			
100057680	AUSTIN	TX		06/30/2021		1,158,350							1,884	1,884			
100057684	FORT WORTH	TX		06/30/2021		516,639							902	902			
100057688	CHANDLER	AZ		06/30/2021		649,720							1,012	1,012			
100057689	LA QUINTA	CA		06/30/2021		1,208,799							1,973	1,973			
100057690	LA QUINTA	CA		06/30/2021		1,327,520							2,167	2,167			
100057691	RICHMOND	TX		06/30/2021		642,933							1,007	1,007			
100057693	CHATTANOOGA	TN		06/30/2021		624,313							918	918			
100057694	NEWTON	NJ		06/30/2021		389,076							914	914			
100057695	OLD HICKORY	TN		06/30/2021		604,357							988	988			
100057698	HUDSON	FL		06/30/2021		786,919							1,367	1,367			
100057699	CLEARWATER	FL		06/30/2021		250,907							377	377			
100057903	CHESTNUT HILL	VA		06/30/2021		614,028							1,082	1,082			
100057904	ST AUGUSTINE	FL		06/30/2021		423,585							781	781			
100057906	LITTLE ROCK	AR		06/30/2021		429,007							672	672			
100057911	FORT WORTH	TX		06/30/2021		596,962							1,074	1,074			
100057914	PHOENIX	AZ		06/30/2021		843,215							1,370	1,370			
100057919	PHOENIX	AZ		06/30/2021		902,531							2,933	2,933			
100057920	PITTSBURG	CA		06/30/2021		795,601							1,941	1,941			
100057923	LONG BEACH	CA		06/30/2021		1,769,046							3,335	3,335			
100057925	PATERSON	NJ		06/30/2021		458,619							2,437	2,437			
100057926	DUBLIN	OH		06/30/2021		728,833							1,208	1,208			
100057930	SPRING LAKE	NC		06/30/2021		662,714							1,033	1,033			
100057942	NEWPORT	RI		06/30/2021		874,609							1,549	1,549			
100057943	SANTA BARBARA	CA		06/30/2021		1,210,450							2,407	2,407			
100057944	HUNTINGTON BEACH	CA		06/30/2021		1,379,121							4,889	4,889			
100057946	PHILADELPHIA	PA		06/30/2021		253,227							10,604	10,604			
100057948	MURRELLS INLET	SC		06/30/2021		480,986							741	741			
100057955	PASSAIC	NJ		06/30/2021		805,002							1,347	1,347			
100057957	RICHMOND	VA		06/30/2021		1,416,259							3,192	3,192			
100057959	CHARLESTON	SC		06/30/2021		385,222							591	591			
100057962	CLEVELAND	OH		06/30/2021		303,450							463	463			
100057963	SAN FRANCISCO	CA		06/30/2021		717,226							1,322	1,322			
100057965	MT JULIET	TN		06/30/2021		607,829							1,542	1,542			
100057966	SAVANNAH	GA		06/30/2021		644,204							1,022	1,022			
100057968	SHELTON	IA		06/30/2021		712,881							1,182	1,182			
100057971	CYPRESS	TX		06/30/2021		422,013							647	647			
100057974	MCCLENN	TX		06/30/2021		375,312							1,416	1,416			
100057976	NORTHPORT	AL		06/30/2021		529,772							830	830			
100057978	ALBUQUERQUE	NM		06/30/2021		433,901							625	625			
100057980	VAN NUYS	CA		06/30/2021		1,575,787							2,625	2,625			
100057983	VANCOUVER	WA		06/30/2021		1,129,055							1,920	1,920			
100057985	HARVEST	AL		06/30/2021		364,734							559	559			
100057986	MEMPHIS	TN		06/30/2021		271,852							902	902			
100057990	TULARE	CA		06/30/2021		225,714							940	940			
100057993	PASO ROBLES	CA		06/30/2021		948,923							1,581	1,581			
100057994	OCALA	FL		06/30/2021		424,535							764	764			
100057997	SALT LAKE CITY	UT		06/30/2021		1,182,443							2,127	2,127			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100058001	TUXER	GA		06/30/2021		876,230							1,395	1,395			
100058002	BOISE	ID		06/30/2021		1,244,303							2,063	2,063			
100060060	QUEEN CREEK	AZ		06/25/2021		640,085							1,064	1,064			
100060062	PHOENIX	AZ		06/25/2021		632,093							1,039	1,039			
100060065	TUCSON	AZ		06/25/2021		584,253							954	954			
100060072	PHOENIX	AZ		06/25/2021		652,021							1,116	1,116			
100060087	OCEANSIDE	CA		06/25/2021		2,013,189							3,235	3,235			
100060089	LONG BEACH	CA		06/25/2021		1,528,313							2,286	2,286			
100060090	CARLSBAD	CA		06/25/2021		1,957,352							3,182	3,182			
100060092	GLENORA	CA		06/25/2021		1,508,523							2,769	2,769			
100060093	COMPTON	CA		06/25/2021		1,288,106							2,113	2,113			
100060095	SANTA ANA	CA		06/25/2021		2,817,988							4,695	4,695			
100060096	FRESNO	CA		06/25/2021		431,477							3,107	3,107			
100060097	PLAYA DEL REY	CA		06/25/2021		1,751,953							681	681			
100060098	SACRAMENTO	CA		06/25/2021		795,736							1,301	1,301			
100060099	SANTA ANA	CA		06/25/2021		2,818,013							4,695	4,695			
100060100	RIVERSIDE	CA		06/25/2021		733,839							1,198	1,198			
100060101	LOS ANGELES	CA		06/25/2021		1,559,030							2,623	2,623			
100060102	LAKEVIEW	CA		06/25/2021		1,326,966							2,258	2,258			
100060103	NORTH HIGHLANDS	CA		06/25/2021		883,428							1,409	1,409			
100060106	DAVIS	CA		06/25/2021		1,189,409							2,022	2,022			
100060108	WILMINGTON	CA		06/25/2021		866,947							1,451	1,451			
100060111	LONG BEACH	CA		06/25/2021		474,403							808	808			
100060112	MERCED	CA		06/25/2021		448,654							721	721			
100060130	SAN LEANDRO	CA		06/25/2021		778,265							1,418	1,418			
100060153	HOLMES BEACH	FL		06/25/2021		1,444,680							2,521	2,521			
100060156	LAKE WORTH	FL		06/25/2021		752,204							1,178	1,178			
100060158	LAKE WORTH	FL		06/25/2021		545,371							837	837			
100060159	HOLMES BEACH	FL		06/25/2021		1,302,695							2,237	2,237			
100060160	HOLMES BEACH	FL		06/25/2021		1,302,695							2,237	2,237			
100060174	DAQUILA	GA		06/25/2021		617,103							1,066	1,066			
100060178	ATLANTA	GA		06/25/2021		1,085,194							1,868	1,868			
100060188	BROCKTON	MA		06/25/2021		1,084,258							1,754	1,754			
100060198	FALL RIVER	MA		06/25/2021		652,744							1,087	1,087			
100060200	MINNEAPOLIS	MIN		06/25/2021		763,736							1,196	1,196			
100060206	HELENA	MT		06/25/2021		771,617							1,259	1,259			
100060208	DEXTER	MO		06/25/2021		559,307							989	989			
100060210	SAINT LOUIS	MO		06/25/2021		532,925							906	906			
100060221	CHARLOTTE	NC		06/25/2021		745,126							1,269	1,269			
100060223	JAMESTOWN	NC		06/25/2021		186,382							661	661			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		577,024							1,091	1,091			
100060226	HAMPTON BEACH	NH		06/25/2021		558,180							993	993			
100060228	OMAHA	NE		06/25/2021		374,084							586	586			
100060232	BRIARCLIFF	NJ		06/25/2021		981,470							1,218	1,218			
100060235	SANTA FE	MI		06/25/2021		818,621							1,343	1,343			
100060238	ANDOVER	NJ		06/25/2021		701,628							1,169	1,169			
100060240	FLORENCE	NJ		06/25/2021		485,952							1,056	1,056			
100060249	EUGENE	OR		06/25/2021		675,640							1,128	1,128			
100060252	ALBANY	OR		06/25/2021		532,410							870	870			
100060253	MEDFORD	OR		06/25/2021		539,692							904	904			
100060258	HORSHAM	PA		06/25/2021		877,714							769	769			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060260	PAITUCKET	RI		06/25/2021		549,717							2,743	2,743			
100060261	SEWICKLEY	PA		06/25/2021		388,196							648	648			
100060263	GLENVIEW	PA		06/25/2021		623,989							1,040	1,040			
100060268	GREENVILLE	SC		06/25/2021		808,119							1,692	1,692			
100060271	NASHVILLE	TN		06/25/2021		1,076,349							1,888	1,888			
100060273	FRANKLIN	TN		06/25/2021		746,437							1,664	1,664			
100060295	MIDLOTHIAN	TX		06/25/2021		689,499							1,172	1,172			
100060296	MIDLOTHIAN	TX		06/25/2021		603,312							1,026	1,026			
100060297	SALT LAKE CITY	UT		06/25/2021		310,090							327,087	327,087			
100060299	LEHI	UT		06/25/2021		657,728							1,168	1,168			
100060308	SPRINGFIELD	VA		06/25/2021		672,165							2,707	2,707			
100060309	RICHMOND	VA		06/25/2021		903,465							1,604	1,604			
100060313	RICHMOND	VA		06/25/2021		683,753							1,163	1,163			
100060317	SPOKANE	WA		06/25/2021		863,966							1,411	1,411			
100060318	SEATTLE	WA		06/25/2021		775,090							1,298	1,298			
100060320	DUMFRIES	VA		06/25/2021		504,042							1,261	1,261			
100060321	TACOMA	WA		06/25/2021		791,419							1,294	1,294			
100060323	ARIEL	WA		06/25/2021		824,105							1,559	1,559			
100060324	MADISON	WI		06/25/2021		766,245							1,225	1,225			
100060325	CLDAHAY	WI		06/25/2021		361,611							590	590			
100060326	SPOKANE	WA		06/25/2021		575,578							941	941			
100061547	AMSTERDAM	NLD		06/30/2021		1,500,000							60	60	(8)		(8)
100061548	AMSTERDAM	NLD		06/30/2021		63,000							3	3			
100061549	AMSTERDAM	NLD		06/30/2021		7,348							59	59	5		5
100061550	AMSTERDAM	NLD		06/30/2021		76,500							3	3			
100061551	AMSTERDAM	NLD		06/30/2021		9,491							93	93	8		8
100061552	AMSTERDAM	NLD		06/30/2021		58,500							3	3			
100061553	AMSTERDAM	NLD		06/30/2021		51,800							2	2			
100061554	AMSTERDAM	NLD		06/30/2021		71,400							4	4			
100061555	AMSTERDAM	NLD		06/30/2021		8,458							67	67	6		6
100061556	AMSTERDAM	NLD		06/30/2021		100,500							5	5	(1)		(1)
100065270	CHANDLER	AZ		07/28/2021		654,320							1,124	1,124			
100065272	ST SIMONS ISLAND	GA		07/28/2021		517,994							1,722	1,722			
100065281	THE WOODLANDS	TX		07/28/2021		1,006,325							1,642	1,642			
100065282	BUFFORD	GA		07/28/2021		531,757							2,725	2,725			
100065285	LOS ANGELES	CA		07/28/2021		1,814,966							2,938	2,938			
100065290	SALINAS	CA		07/28/2021		871,054							1,567	1,567			
100065293	THOUSAND OAKS	CA		07/28/2021		710,797							1,247	1,247			
100065298	WALDORF	MD		07/28/2021		824,312							1,232	1,232			
100065301	SAINT LOUIS	MO		07/28/2021		733,467							1,364	1,364			
100065308	VANCOUVER	WA		07/28/2021		816,357							1,999	1,999			
100065313	WINTER GARDEN	FL		07/28/2021		1,150,613							2,713	2,713			
100065320	LINCOLN	CA		07/28/2021		1,181,193							4,400	4,400			
100065321	HALEAH	FL		07/28/2021		250,095							537	537			
100065326	SACRAMENTO	CA		07/28/2021		830,248							1,348	1,348			
100065329	WATSONVILLE	CA		07/28/2021		909,607							1,417	1,417			
100065332	GAITHERBURG	TN		07/28/2021		907,304							1,504	1,504			
100065347	HILLSBORO	OR		07/28/2021		1,189,157							1,931	1,931			
100065353	SILVERTHORNE	CO		07/28/2021		959,761							2,140	2,140			
100065356	LOS ANGELES	CA		07/28/2021		1,008,947							1,663	1,663			
100065365	TIGARD	OR		07/28/2021		1,050,228							1,671	1,671			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065381	ELK GROVE	CA			07/28/2021		747,806							2,476	2,476	2,476		
100065383	NATICK	MA			07/28/2021		1,700,686							2,541	2,541	2,541		
100065403	EVANS	GA			07/28/2021		914,643							2,522	2,522	2,522		
100065406	LOS ANGELES	CA			07/28/2021		1,576,474							2,552	2,552	2,552		
100065407	LOS ANGELES	CA			07/28/2021		1,889,747							3,059	3,059	3,059		
100065408	LOS ANGELES	CA			07/28/2021		1,899,431							3,010	3,010	3,010		
100065417	UNION CITY	CA			07/28/2021		1,188,099							2,042	2,042	2,042		
100065420	GILBERT	AZ			07/28/2021		862,575							1,530	1,530	1,530		
100065426	HENDERSON	NV			07/28/2021		1,111,681							1,797	1,797	1,797		
100065427	CHULA VISTA	CA			07/28/2021		939,877							4,491	4,491	4,491		
100065430	LOS ANGELES	CA			07/28/2021		2,407,874							3,973	3,973	3,973		
100065431	SAN DIEGO	CA			07/28/2021		777,944							2,047	2,047	2,047		
100065437	OAKLAND	CA			07/28/2021		1,438,871							2,524	2,524	2,524		
100065438	CHULA VISTA	CA			07/28/2021		638,484							2,127	2,127	2,127		
100065453	WASHINGTON	DC			07/28/2021		1,777,213							6,049	6,049	6,049		
100065457	BRIDGEPORT	CT			07/28/2021		591,187							1,620	1,620	1,620		
100065466	SACRAMENTO	CA			07/28/2021		1,359,558							1,940	1,940	1,940		
100065471	INDIO	CA			07/28/2021		1,384,429							3,013	3,013	3,013		
100065475	MOUNT HOLLY	NC			07/28/2021		222,631							644	644	644		
100065477	LONG BEACH	CA			07/28/2021		1,861,063							2,946	2,946	2,946		
100065488	LANCASTER	CA			07/28/2021		605,976							1,168	1,168	1,168		
100065491	PORTLAND	OR			07/28/2021		918,077							1,578	1,578	1,578		
100065515	FULLERTON	CA			07/28/2021		2,195,729							11,160	11,160	11,160		
100065521	TEBICOLA	CA			07/28/2021		1,005,710							1,831	1,831	1,831		
100065531	FLOWER MOUND	TX			07/28/2021		811,613							2,385	2,385	2,385		
100065538	RICHMOND	CA			07/28/2021		952,039							2,315	2,315	2,315		
100065545	VIRGINIA BEACH	VA			07/28/2021		676,116							1,032	1,032	1,032		
100065547	HOLBROOK	MA			07/28/2021		618,993							1,917	1,917	1,917		
100065549	PANAMA CITY BEACH	FL			07/28/2021		1,171,337							1,797	1,797	1,797		
100065551	RIO RANCHO	NM			07/28/2021		526,448							742	742	742		
100065553	DANIA BEACH	FL			07/28/2021		968,600							1,801	1,801	1,801		
100065555	PELUGERVILLE	TX			07/28/2021		1,034,249							1,759	1,759	1,759		
100065566	KISSIMEE	FL			07/28/2021		845,439							1,884	1,884	1,884		
100065568	PICO RIVERA	CA			07/28/2021		1,055,999							1,680	1,680	1,680		
100065570	PHILADELPHIA	PA			07/28/2021		605,799							2,407	2,407	2,407		
100065572	KYLE	TX			07/28/2021		622,163							1,193	1,193	1,193		
100065573	PASSAIC	NJ			07/28/2021		1,000,152							1,599	1,599	1,599		
100065574	BELLEVILLE	NJ			07/28/2021		993,397							1,688	1,688	1,688		
100065577	CARLI O'NEAL	CA			07/28/2021		708,588							1,145	1,145	1,145		
100065580	AURORA	CO			07/28/2021		872,740							1,447	1,447	1,447		
100065585	FONTANA	CA			07/28/2021		971,927							1,619	1,619	1,619		
100065594	BRACENTON	FL			07/28/2021		708,376							1,098	1,098	1,098		
100065603	BELGRADE	MT			07/28/2021		848,921							1,372	1,372	1,372		
100065612	BETHLEHEM	PA			07/28/2021		173,944							244	244	244		
100065614	LAKEWOOD	CO			07/28/2021		448,636							682	682	682		
100065621	INDIAN HARBOR BEACH	FL			07/28/2021		822,885							1,332	1,332	1,332		
100065622	BELLFLOWER	CA			07/28/2021		1,082,814							1,750	1,750	1,750		
100065624	WINTER GARDEN	FL			07/28/2021		767,094							1,305	1,305	1,305		
100065627	RANCHO CUCAMONGA	CA			07/28/2021		1,045,276							2,349	2,349	2,349		
100065629	SACRAMENTO	CA			07/28/2021		450,121							2,646	2,646	2,646		
100065632	TOM'S RIVER	NJ			07/28/2021		745,500							1,500	1,500	1,500		

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State				7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
10005536	MODESTO	CA		07/28/2021		836,685					1,380				
10005540	MODESTO	CA		07/28/2021		714,569					1,040				
10005565	ORLANDO	FL		07/28/2021		1,272,288					1,942				
10005566	SADDLE BROOK	NJ		07/28/2021		1,463,834					2,540				
10005571	CHARLOTTE	NC		07/28/2021		1,056,328					1,816				
10005573	ALBANY	OR		07/28/2021		668,210					1,154				
10005576	CLINTON	IA		07/28/2021		848,423					1,542				
10005579	KINGSBURG	CA		07/28/2021		1,011,500					1,543				
10005583	LEXINGTON	SC		07/28/2021		750,430					2,718				
10005585	BEDFORD	TX		07/28/2021		617,234					962				
10005587	SALINAS	CA		07/28/2021		743,125					1,222				
10005589	EAST HANOVER	NJ		07/28/2021		1,003,637					1,688				
10005594	CLAVIS	CA		07/28/2021		972,619					1,583				
10005595	LAS VEGAS	NV		07/28/2021		867,004					1,408				
10005598	HACKENSACK	NJ		07/28/2021		622,302					1,417				
10005700	HENDERSON	NV		07/28/2021		504,491					821				
10005702	WEST PARK	FL		07/28/2021		595,146					913				
10005704	AUSTIN	TX		07/28/2021		788,491					1,307				
10005705	PRESOTT VALLEY	AZ		07/28/2021		674,054					1,264				
10005706	MANOR	TX		07/28/2021		691,279					1,146				
10005712	SARASOTA	FL		07/28/2021		767,495					1,249				
10005713	CLERMONT	FL		07/28/2021		704,038					2,121				
10005718	MOUNTLAKE TERRACE	WA		07/28/2021		607,127					1,454				
10005719	SELEVILLE	DE		07/28/2021		853,278					1,415				
10005721	POWELLUP	WA		07/28/2021		952,126					1,515				
10005726	EVERETT	WA		07/28/2021		1,500,240					2,682				
10005728	FAIRVIEW	NJ		07/28/2021		1,057,570					1,855				
10005730	LAS VEGAS	NV		07/28/2021		1,102,236					1,782				
10005732	DENVER	CO		07/28/2021		980,159					1,720				
10005736	UNION CITY	NJ		07/28/2021		1,077,171					1,902				
10005737	STEAMBOAT SPRINGS	CO		07/28/2021		675,119					1,114				
10005740	LAINDALE	CA		07/28/2021		1,551,681					5,174				
10005745	BELGRADE	MT		07/28/2021		684,667					1,112				
10005748	WENATCHEE	WA		07/28/2021		616,223					960				
10005751	ALBANY	OR		07/28/2021		677,158					945				
10005752	RANDALLSTOWN	MD		07/28/2021		585,207					2,257				
10005758	WARENTON	VA		07/28/2021		1,447,586					2,400				
10005759	WARENTON	VA		07/28/2021		1,004,515					1,665				
10005763	SANTA ANA	CA		07/28/2021		2,078,989					3,360				
10005769	PORTLAND	OR		07/28/2021		959,433					1,735				
10005774	SOUTH LAKE TAHOE	CA		07/28/2021		1,003,016					2,430				
10005780	PFLUGERVILLE	TX		07/28/2021		581,714					1,025				
10005789	HAGERSTOWN	MD		07/28/2021		619,485					1,176				
10005791	PLA INFIELD	NJ		07/28/2021		279,279					5,807				
10005795	SAN DIEGO	CA		07/28/2021		451,571					1,076				
10005796	FORT COLLINS	CO		07/28/2021		721,992					1,627				
10005900	FRESNO	CA		07/28/2021		677,218					1,028				
10005901	OAKDALE	CA		07/28/2021		778,344					1,133				
10005903	FRESTON	VA		07/28/2021		714,691					1,114				
10005904	APPLE VALLEY	CA		07/28/2021		771,184					1,326				
10005905	LAS VEGAS	NV		07/28/2021		479,363					654				

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065873	AMSTERDAM	ND		07/30/2021		54,000								2	2			8
100065876	AMSTERDAM	ND		07/30/2021		9,818								95	95			
100065879	AMSTERDAM	ND		07/30/2021		120,000								5	5	(1)		(1)
100065882	AMSTERDAM	ND		07/30/2021		66,786								228	228	19		19
100065885	AMSTERDAM	ND		07/30/2021		9,000												
100065888	AMSTERDAM	ND		07/30/2021		6,137								59	59	5		5
100065891	AMSTERDAM	ND		07/30/2021		76,500								3	3			
100065894	AMSTERDAM	ND		07/30/2021		100,500								4	4	(1)		(1)
100065897	AMSTERDAM	ND		07/30/2021		57,000								3	3			
100065900	AMSTERDAM	ND		07/30/2021		4,664								45	45	4		4
100065903	AMSTERDAM	ND		07/30/2021		4,084								32	32	3		3
100065906	AMSTERDAM	ND		07/30/2021		8,424								67	67	6		6
100065909	AMSTERDAM	ND		07/30/2021		48,000								2	2			
100065912	AMSTERDAM	ND		07/30/2021		49,500								2	2			
100065921	AMSTERDAM	ND		07/30/2021		300,000								13	13	(2)		(2)
100065924	AMSTERDAM	ND		07/30/2021		25,469								205	205	17		17
100065933	AMSTERDAM	ND		07/30/2021		8,223								80	80	7		7
100065936	AMSTERDAM	ND		07/30/2021		441,750								23	23	(3)		(3)
100065939	AMSTERDAM	ND		07/30/2021		36,143								350	350	30		30
100065942	AMSTERDAM	ND		07/30/2021		8,939								71	71	6		6
100065945	AMSTERDAM	ND		07/30/2021		52,500								3	3			
100065948	AMSTERDAM	ND		07/30/2021		199,600								8	8	(1)		(1)
100065951	AMSTERDAM	ND		07/30/2021		56,374								3	3	(1)		(1)
100065954	AMSTERDAM	ND		07/30/2021		200,000								7	7	(1)		(1)
100065963	AMSTERDAM	ND		07/30/2021		81,200								3	3			
100067374	TODD SANTOS	MEX		06/13/2021		326,546								1,660	1,660			
100067376	CABO SAN LUCAS	MEX		06/13/2021		277,795								2,593	2,593			
100067377	PLAYAS DE ROSARITO	MEX		06/13/2021		267,576								999	999			
100067378	TODOS SANTOS	MEX		06/13/2021		503,687								1,848	1,848			
100067384	CABO SAN LUCAS	MEX		06/13/2021		142,622								7,602	7,602			
100067385	SAN MIGUEL DE ALLENDE	MEX		06/13/2021		758,991								756	756			
100067388	CABO SAN LUCAS	MEX		06/13/2021		2,243,584								11,539	11,539			
100067393	PLAYAS DE ROSARITO	MEX		06/13/2021		409,285								676	676			
100067397	SAN JOSE DEL CABO	MEX		06/13/2021		903,576								1,812	1,812			
100067399	SAN JOSE	CA		09/23/2021		1,179,669								3,966	3,966			
100067400	WALNUT CREEK	CA		09/23/2021		1,147,533								2,755	2,755			
100067403	ENCINITAS	CA		09/23/2021		915,679								2,988	2,988			
100067407	LOVE TREE	CO		09/23/2021		580,940								6,788	6,788			
100067410	SAN FRANCISCO	CA		09/23/2021		2,365,626								4,302	4,302			
100067412	SAN FRANCISCO	CA		09/23/2021		2,251,732								4,076	4,076			
100067414	MIAMI	FL		09/23/2021		965,929								1,556	1,556			
100067415	CEDAR CITY	UT		09/23/2021		644,430								1,596	1,596			
100067430	FARMINGTON	NM		09/23/2021		156,774								236	236			
100067441	BROOKLYN PARK	MIN		09/23/2021		371,333								1,060	1,060			
100067443	DUVAL	VA		09/23/2021		771,908								1,892	1,892			
100067445	WILMINGTON	NC		09/23/2021		627,620								1,074	1,074			
100067450	MASON	OH		09/23/2021		413,951								625	625			
100067451	NEW BEDFORD	MA		09/23/2021		477,611								1,397	1,397			
100067452	FORT WORTH	TX		09/23/2021		139,619								6,754	6,754			
100067456	HOLLYWOOD	FL		09/23/2021		1,216,605								1,950	1,950			
100067461	SACHE	TX		09/23/2021		369,174								572	572			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067462	WAVESBORO	VA		09/23/2021		308,903							1,836	1,836			
100067467	LAS VEGAS	NV		09/23/2021		440,824							665	665			
100067475	PENSACOLA	FL		09/23/2021		550,467							823	823			
100067478	ALLENDALE	PA		09/23/2021		323,400							523	523			
100067484	HAMILTON	OH		09/23/2021		450,658							1,393	1,393			
100067489	PENSACOLA	FL		09/23/2021		122,314							8,648	8,648			
100067494	SEWELL	NJ		09/23/2021		354,935							837	837			
100067500	ROCKPORT	TX		09/23/2021		110,469							245	245			
100067502	CAPE CORAL	FL		09/23/2021		500,331							760	760			
100067514	TULSA	OK		09/23/2021		333,977							562	562			
100067515	NEIPIRT	IN		09/23/2021		461,605							794	794			
100067520	JUPITER	FL		09/23/2021		368,921							564	564			
100067527	HUBERT	NC		09/23/2021		333,859							545	545			
100067532	SILVER SPRINGS	AR		09/23/2021		473,605							823	823			
100067536	SAN ANTONIO	TX		09/23/2021		294,610							465	465			
100067540	ANGLETON	TX		09/23/2021		300,068							770	770			
100067542	KENT	WA		09/23/2021		1,425,242							2,281	2,281			
100067543	THE COLONY	TX		09/23/2021		605,603							1,034	1,034			
100067551	HUNTSVILLE	AL		09/23/2021		660,935							988	988			
100067552	MOUNT LAPEL	NJ		09/23/2021		370,196							574	574			
100067562	STEPENVILLE	TX		09/23/2021		361,938							538	538			
100067563	WESLEY CAPEL	FL		09/23/2021		691,319							1,001	1,001			
100067567	HURLEY	MI		09/23/2021		125,906							281	281			
100067570	OCEAN CITY	MD		09/23/2021		332,706							580	580			
100067574	LAREDO	TX		09/23/2021		262,502							2,735	2,735			
100067575	TEMPLE	TX		09/23/2021		227,907							581	581			
100067581	RIVERDALE	GA		09/23/2021		319,172							506	506			
100067586	JACKSONVILLE	NC		09/23/2021		254,350							374	374			
100067590	CHALMETTE	LA		09/23/2021		474,820							732	732			
100067594	SAN ANTONIO	TX		09/23/2021		654,459							968	968			
100067595	EL PASO	TX		09/23/2021		374,685							2,039	2,039			
100067597	GREENSBORO	NC		09/23/2021		429,123							1,007	1,007			
100067599	ODESSA	TX		09/23/2021		616,172							986	986			
100067604	VIRGINIA BEACH	VA		09/23/2021		408,459							604	604			
100067605	DIBALL	TX		09/23/2021		177,226							265	265			
100067606	SARASOTA	FL		09/23/2021		500,931							1,167	1,167			
100067608	MCKNIGHTSTOWN	PA		09/23/2021		442,170							675	675			
100067613	WHEENS	VA		09/23/2021		283,285							621	621			
100067617	JACKSONVILLE	FL		09/23/2021		340,285							503	503			
100067620	DENVER	TX		09/23/2021		462,747							744	744			
100067621	JACKSONVILLE	FL		09/23/2021		552,127							925	925			
100067627	LAKELAND	CO		09/23/2021		1,141,852							1,724	1,724			
100067639	SAN MATEO	CA		09/23/2021		1,055,107							1,842	1,842			
100067641	LAKE LORE	NC		09/23/2021		1,462,870							3,350	3,350			
100067643	SAN JOSE	CA		09/23/2021		1,571,118							2,744	2,744			
100067645	GREENWICH	CT		09/23/2021		992,510							1,698	1,698			
100067648	FREMONT	CA		09/23/2021		1,151,156							2,093	2,093			
100067649	SALINAS	CA		09/23/2021		593,439							956	956			
100067650	NEWARK	CA		09/23/2021		1,150,439							2,095	2,095			
100067656	PRINCETON	TX		09/23/2021		497,411							889	889			
100067667	RICHMOND	VA		09/23/2021		275,900							469	469			

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067672	SAN FRANCISCO	CA		09/23/2021		1,350,321							2,554	2,554			
100067673	NORRICH	CT		09/23/2021		218,514							391	391			
100067674	ALAMEDA	CA		09/23/2021		455,908							1,213	1,213			
100067685	SANDY SPRINGS	GA		09/23/2021		404,300							703	703			
100067687	ANNA	TX		09/23/2021		484,361							862	862			
100067690	CYPRESS	TX		09/23/2021		785,276							1,371	1,371			
100067696	LEHIGH ACRES	FL		09/23/2021		238,509							612	612			
100067701	STILLWATER	OK		09/23/2021		297,964							2,903	2,903			
100067702	MILPITAS	CA		09/23/2021		1,674,955							2,911	2,911			
100067706	OAKLAND	CA		09/23/2021		1,644,911							2,859	2,859			
100067709	SAN JOSE	CA		09/23/2021		1,604,027							2,732	2,732			
100067724	LA CRESCENTA	CA		09/23/2021		691,822							1,130	1,130			
100067729	KATY	TX		09/23/2021		443,938							756	756			
100067734	MENDHAM	NJ		09/23/2021		815,016							2,955	2,955			
100067735	LAHAINA	HI		09/23/2021		924,669							1,480	1,480			
100067746	HALTOM CITY	TX		09/23/2021		292,634							509	509			
100067749	JACKSONVILLE	FL		09/23/2021		389,013							613	613			
100067753	VANCOUVER	WA		09/23/2021		440,270							666	666			
100067755	OCALA	FL		09/23/2021		145,135							512	512			
100067762	DALLAS	GA		09/23/2021		838,923							1,343	1,343			
100067775	VIRGINIA BEACH	VA		09/23/2021		594,141							3,075	3,075			
100067776	GEORGETOWN	KY		09/23/2021		240,183							347	347			
100067792	FLORENCE	AZ		09/23/2021		637,437							1,098	1,098			
100067798	FREDERICKSBURG	VA		09/23/2021		461,813							750	750			
100067801	IDAHO	TX		09/23/2021		385,250							570	570			
100067810	LAS VEGAS	NV		09/23/2021		428,705							661	661			
100067811	LANCASTER	SC		09/23/2021		538,256							839	839			
100067813	SEMINOLE	TX		09/23/2021		306,931							472	472			
100067824	HOUSTON	TX		09/23/2021		383,732							642	642			
100067829	REISTERSTOWN	MD		09/23/2021		257,646							405	405			
100067831	AMARILLO	TX		09/23/2021		346,182							643	643			
100067832	SAINT AUGUSTINE	FL		09/23/2021		591,363							893	893			
100067833	NORTH PORT	FL		09/23/2021		464,862							687	687			
100067834	TUSON	AZ		09/23/2021		619,287							1,149	1,149			
100067840	NORCROSS	GA		09/23/2021		573,407							976	976			
100067842	BURLESON	TX		09/23/2021		240,632							842	842			
100067843	LIBERTOX	TX		09/23/2021		451,533							711	711			
100067848	GALVESTON	TX		09/23/2021		295,681							447	447			
100067854	OCALA	FL		09/23/2021		340,118							818	818			
100067856	CORONA	TN		09/23/2021		464,364							807	807			
100067861	CANYON	TX		09/23/2021		324,910							480	480			
100067862	NEW BRUNSWICK	NJ		09/23/2021		394,242							595	595			
100067867	KATY	TX		09/23/2021		585,925							1,002	1,002			
100067868	CHESAPEAKE	VA		09/23/2021		228,758							350	350			
100067873	KILLINGLY	CT		09/23/2021		703,710							1,019	1,019			
100067874	OCALA	FL		09/23/2021		340,118							818	818			
100067879	RICHMOND	TX		09/23/2021		763,400							1,138	1,138			
100067880	CORONA	TN		09/23/2021		559,085							972	972			
100067888	GREENWICH	CT		09/23/2021		771,792							1,320	1,320			
100067895	SYLMAR	CA		09/23/2021		571,130							950	950			
100067914	CHICO	CA		09/23/2021		1,183,024							2,069	2,069			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100067918	WEST MELBOURNE	FL		09/23/2021		600,186							1,375				
100067923	POINAY	CA		09/23/2021		1,583,806							2,687				
100067928	EAST POINT	GA		09/23/2021		461,604							683				
100067930	NORTH CHARLESTON	SC		09/23/2021		435,775							618				
100067932	VANCOUVER	WA		09/23/2021		717,786							2,052				
100067933	NORTH CHARLESTON	SC		09/23/2021		435,775							618				
100067937	NORMAN	OK		09/23/2021		328,141							446				
100067940	HENRICO	VA		09/23/2021		588,783							988				
100067946	HUNTSVILLE	AL		09/23/2021		284,528							384				
100067947	LAKEWOOD	NJ		09/23/2021		422,535							906				
100067954	LOS ANGELES	CA		09/23/2021		1,467,244							2,503				
100067957	FALLS CHURCH	VA		09/23/2021		882,646							2,487				
100067963	KATY	TX		09/23/2021		545,517							820				
100067965	CUMMING	GA		09/23/2021		498,879							1,334				
100067975	BURIEN	WA		09/23/2021		661,937							995				
100067984	ELLIJAY	GA		09/23/2021		1,580,263							2,857				
100067988	IMMANUS	SC		09/23/2021		438,456							722				
100067990	LAS VEGAS	NV		09/23/2021		412,168							649				
100067995	GREENAPRES	FL		09/23/2021		501,587							1,395				
100067999	SAN ANTONIO	TX		09/23/2021		357,802							635				
100068010	WINTERVILLE	GA		09/23/2021		498,630							781				
100068015	MESA	AZ		09/23/2021		937,668							1,532				
100068020	RALEIGH	NC		09/23/2021		238,039							645				
100068022	RICHMOND	TX		09/23/2021		726,346							2,452				
100068023	HENDERSON	NV		09/23/2021		1,189,786							2,068				
100068027	EL PASO	TX		09/23/2021		452,024							789				
100068030	CHULA VISTA	CA		09/23/2021		596,799							1,030				
100068051	SAN DIEGO	CA		09/23/2021		652,156							1,152				
100068056	BOTHELL	WA		09/23/2021		969,560							1,891				
100068058	LINCOLN CITY	OR		09/23/2021		489,210							787				
100068063	BALTIMORE	MD		09/23/2021		381,097							2,001				
100068079	QUINCY	MA		09/23/2021		625,704							1,631				
100068093	RANCHO CORDOVA	CA		06/25/2021		1,413,537							4,680				
100068094	RANCHO CORDOVA	CA		06/25/2021		726,405							2,405				
100068095	MOCKNEY	TX		06/25/2021		595,052							982				
100068096	SAN JOSE	CA		06/25/2021		2,167,889							3,882				
100068097	PETALUMA	CA		06/25/2021		929,009							1,533				
100068098	SANFORD	FL		06/25/2021		640,162							1,313				
100068099	ENCINITAS	CA		06/25/2021		1,581,352							2,831				
100068100	MEDFORD	OR		06/25/2021		503,601							884				
100068101	AURORA	IL		06/25/2021		723,028							1,269				
100068104	UNION CITY	CA		06/25/2021		1,152,139							2,054				
100068105	NEWARK	CA		06/25/2021		1,152,139							2,054				
100068106	WEST PALM BCH	FL		06/25/2021		282,021							650				
100068107	STUDIO CITY	CA		06/25/2021		2,760,197							4,941				
100068108	WEST PALM BEACH	FL		06/25/2021		266,369							687				
100068109	PHILADELPHIA	PA		06/25/2021		630,827							1,019				
100068110	SAN JOSE	CA		06/25/2021		1,622,928							2,776				
100068111	CATONSVILLE	MD		06/25/2021		543,664							963				
100068112	PASADENA	CA		06/25/2021		1,551,538							3,715				
100068114	LAKE HARMONY	PA		06/25/2021		798,480							1,470				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068115	FORT MYERS	FL		06/25/2021		362,243							562				
100068116	IMPERIAL BCH	CA		06/25/2021		1,221,792							2,001				
100068117	SAN DIEGO	CA		06/25/2021		1,518,949							3,469				
100068118	VAN NUYS	CA		06/25/2021		1,594,300							2,575				
100068119	TAMPA	FL		06/25/2021		2,445,323							4,271				
100068120	MERIDEN	CT		06/25/2021		356,115							704				
100068121	JOLIET	IL		06/25/2021		504,911							864				
100068122	ALAMEDA	CA		06/25/2021		3,462,246							5,923				
100068123	AURORA	CO		06/25/2021		886,572							1,442				
100068124	HUNTINGTON BCH	CA		06/25/2021		1,402,801							2,465				
100068125	SANTA CLARA	CA		06/25/2021		2,438,685							4,686				
100068126	ELKINS	AR		06/25/2021		402,526							721				
100068127	BARTLETT	TN		06/25/2021		765,474							1,343				
100068128	JOLIET	IL		06/25/2021		504,911							864				
100068129	LINDHURST	NJ		06/25/2021		1,216,243							3,829				
100068130	BOLINGBROOK	IL		06/25/2021		519,750							840				
100068131	DALY CITY	CA		06/25/2021		1,731,061							2,856				
100068132	PETALUMA	CA		06/25/2021		1,645,572							2,876				
100068133	HAYWARD	CA		06/25/2021		1,653,010							2,714				
100068134	WEST PALM BEACH	FL		06/25/2021		613,139							986				
100068135	MEDFORD	OR		06/25/2021		605,385							1,057				
100068136	SAN FRANCISCO	CA		06/25/2021		2,023,715							3,534				
100068137	FAYETTEVILLE	NC		06/25/2021		626,231							1,040				
100068138	MINNEAPOLIS	MIN		06/25/2021		911,032							1,465				
100068139	LOS ANGELES	CA		06/25/2021		2,969,346							4,876				
100068140	DISTRICT HTS	MD		06/25/2021		839,736							1,549				
100068141	WARRICK	RI		06/25/2021		196,160							1,017				
100068142	EVERETT	WA		06/25/2021		948,437							1,656				
100068143	MINNEAPOLIS	MIN		06/25/2021		874,591							1,407				
100068145	NOVATO	CA		06/25/2021		1,917,988							4,415				
100068146	CORONA	TN		06/25/2021		698,771							1,129				
100068147	SAN DIEGO	CA		06/25/2021		1,664,640							2,967				
100068148	BAYONE	NJ		06/25/2021		1,312,321							2,111				
100068149	OMAHA	NE		06/25/2021		428,590							737				
100068150	BLUE RIDGE	GA		06/25/2021		313,777							803				
100068151	PERRIS	CA		06/25/2021		816,138							1,355				
100068152	SAINT LOUIS	MO		06/25/2021		938,353							1,638				
100068153	SAN RAFAEL	CA		06/25/2021		2,518,834							4,399				
100068154	FALLBROOK	CA		06/25/2021		1,854,494							3,321				
100068155	PORT RICHEY	FL		06/25/2021		465,222							768				
100068159	DALY CITY	CA		06/25/2021		1,689,660							3,801				
100068160	SCOTTSDALE	AZ		06/25/2021		529,850							968				
100068161	JERSEY CITY	NJ		06/25/2021		2,337,016							3,998				
100068162	LOS ANGELES	CA		06/25/2021		4,327,806							7,404				
100068164	SHERMAN OAKS	CA		06/25/2021		2,368,637							4,071				
100068165	VAN NUYS	CA		06/25/2021		2,163,904							3,702				
100068166	FORT WORTH	TX		06/25/2021		637,053							1,090				
100068167	SAN JOSE	CA		06/25/2021		1,763,582							3,017				
100068168	NEW HAVEN	CT		06/25/2021		872,907							1,524				
100068169	CORONA	TN		06/25/2021		703,990							1,204				
100068170	APEX	NC		06/25/2021		584,227							1,559				

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10068171	HATHORNE	CA		08/25/2021		1,744,085							3,046	3,046			
10068172	LAFAYETTE	CA		08/25/2021		1,697,961							2,965	2,965			
10068173	OWINGS MILLS	MD		08/25/2021		476,251							782	782			
10068174	TALLAHASSEE	FL		08/25/2021		520,227							837	837			
10068175	LAS VEGAS	NV		08/25/2021		529,349							1,405	1,405			
10068177	FLOWER MOUND	TX		08/25/2021		864,835							1,510	1,510			
10068178	HACKENSACK	NJ		08/25/2021		240,260							760	760			
10068179	CORONA	TN		08/25/2021		691,669							1,208	1,208			
10068180	LAKEWOOD	WA		08/25/2021		603,008							1,032	1,032			
10068181	LAKEWOOD	WA		08/25/2021		603,008							1,032	1,032			
10068182	CALHOUN	GA		08/25/2021		390,789							713	713			
10068183	CHICAGO	IL		08/25/2021		599,917							850	850			
10068184	ROSELLE	GA		08/25/2021		465,096							796	796			
10068185	GLENORA	CA		08/25/2021		1,212,779							2,033	2,033			
10068186	ARLINGTON	VA		08/25/2021		336,737							501	501			
10068187	LOS ANGELES	CA		08/25/2021		1,868,397							3,283	3,283			
10068188	RANCHO CUCAMONGA	CA		08/25/2021		750,131							1,238	1,238			
10068189	OAKLAND	CA		08/25/2021		1,013,501							1,734	1,734			
10068190	ROCKVILLE	MD		08/25/2021		1,017,244							1,670	1,670			
10068191	LOS ANGELES	CA		08/25/2021		2,192,322							5,891	5,891			
10068192	BAYVIEW	TX		08/25/2021		600,147							993	993			
10068193	HUNTINGTON PARK	CA		08/25/2021		1,168,474							1,928	1,928			
10068194	CEJES	CA		08/25/2021		746,996							1,313	1,313			
10068195	KEWAI	AK		08/25/2021		424,460							686	686			
10068196	SUNNYSIDE	WA		08/25/2021		332,070							474	474			
10068197	GILROY	CA		08/25/2021		2,026,863							3,691	3,691			
10068199	SPRINGFIELD	VA		08/25/2021		1,205,785							2,239	2,239			
10068200	CAMARILLO	CA		08/25/2021		1,641,559							3,012	3,012			
10068201	ANSANIA	CT		08/25/2021		355,567							955	955			
10068202	ROSEMAD	CA		08/25/2021		2,478,692							4,485	4,485			
10068203	MIAMI	FL		08/25/2021		923,730							1,603	1,603			
10068204	EDGEWOOD	WA		08/25/2021		1,581,046							2,608	2,608			
10068205	SHELTON	WA		08/25/2021		535,816							2,027	2,027			
10068206	CORNELIUS	NC		08/25/2021		657,319							1,494	1,494			
10068207	VENICE	CA		08/25/2021		2,396,953							4,483	4,483			
10068208	BALTIMORE	MD		08/25/2021		466,740							1,338	1,338			
10068209	WASHINGTON	DC		08/25/2021		1,338,150							2,348	2,348			
10068210	FENTON	WA		08/25/2021		638,134							1,031	1,031			
10068211	MARTINEZ	CA		08/25/2021		754,476							1,718	1,718			
10068212	CHESTER	VA		08/25/2021		565,419							909	909			
10068213	WASHINGTON	DC		08/25/2021		2,147,203							3,844	3,844			
10068214	CAPE CORAL	FL		08/25/2021		663,577							1,095	1,095			
10068215	ROCKLIN	CA		08/25/2021		1,141,744							2,003	2,003			
10068217	VICTORVILLE	CA		08/25/2021		591,328							886	886			
10068218	PHILADELPHIA	PA		08/25/2021		537,521							882	882			
10068219	LONGVIEW	TX		08/25/2021		176,507							458	458			
10068220	TEJIBE	AZ		08/25/2021		1,750,074							3,065	3,065			
10068221	VANCOUVER	WA		08/25/2021		875,632							1,560	1,560			
10068222	BREA	CA		08/25/2021		1,006,849							1,722	1,722			
10068223	LARKSVILLE	PA		08/25/2021		201,887							318	318			
10068224	SALEM	WI		08/25/2021		701,784							1,560	1,560			

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	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068225	NEW HOPE	AL		08/25/2021		605,990							1,000				
100068226	GARY	IN		08/25/2021		780,272							1,281				
100068228	BREA	CA		08/25/2021		2,524,300							4,448				
100068229	REVERE	MA		08/25/2021		924,373							1,518				
100068230	WILLOWOOD	NJ		08/25/2021		937,811							1,103				
100068231	PHOENIX	AZ		08/25/2021		999,116							1,068				
100068232	VANCOUVER	WA		08/25/2021		1,000,690							2,944				
100068234	NORTH CHARLESTON	SC		08/25/2021		614,550							928				
100068235	HERNOSA BEACH	CA		08/25/2021		1,512,128							2,599				
100068236	PEORIA	AZ		08/25/2021		483,284							776				
100068237	KINGWOOD	TX		08/25/2021		527,117							865				
100068238	WASHINGTON	DC		08/25/2021		1,679,120							3,006				
100068240	MILWAUKEE	WI		08/25/2021		448,089							780				
100068241	TORRANCE	CA		08/25/2021		1,194,475							2,043				
100068242	RICHMOND	VA		08/25/2021		969,102							1,782				
100068243	BAKERSFIELD	CA		08/25/2021		382,404							621				
100068244	RICHMOND	VA		08/25/2021		717,671							1,624				
100068245	BUTLER	PA		08/25/2021		213,621							548				
100068246	LOS ANGELES	CA		08/25/2021		2,019,584							3,332				
100068247	LOS ANGELES	CA		08/25/2021		1,111,154							3,435				
100068248	OAKLAND	CA		08/25/2021		612,648							970				
100068249	NEWPORT NEWS	VA		08/25/2021		311,703							478				
100068250	BALTIMORE	MD		08/25/2021		380,907							578				
100068251	CASSELBERRY	FL		08/25/2021		425,481							646				
100068254	KANSAS CITY	KS		08/25/2021		260,340							375				
100068255	SAINT JOSEPH	MO		08/25/2021		455,673							682				
100068256	NORMAN	OK		08/25/2021		326,119							493				
100068257	BELLINGHAM	WA		08/25/2021		1,228,707							3,795				
100068258	ROCHESTER	NY		08/25/2021		162,088							369				
100068260	ARCADIA	CA		08/25/2021		2,078,989							3,360				
100068261	HANDOVER	PA		08/25/2021		225,554							356				
100068262	HANDOVER	PA		08/25/2021		337,789							536				
100068264	BAKERSFIELD	CA		08/25/2021		529,265							1,454				
100068266	YORK	NE		08/25/2021		820,760							1,252				
100068267	WHEATLAND	CA		08/25/2021		840,399							1,262				
100068268	ROCKAWAY BEACH	OR		08/25/2021		896,772							1,356				
100068271	DAVENPORT	FL		08/25/2021		567,715							1,301				
100068272	SEGUIN	TX		08/25/2021		430,655							671				
100068273	PORTLAND	OR		08/25/2021		803,612							1,332				
100068275	TRENTON	NJ		08/25/2021		298,863							455				
100068276	ASBURY PARK	NJ		08/25/2021		289,685							415				
100068277	MIDDLETOWN	RI		08/25/2021		1,308,073							2,124				
100068278	MARIERO	LA		08/25/2021		470,055							950				
100068279	JACKSONVILLE	FL		08/25/2021		740,250							1,124				
100068280	WILLOWOOD	NJ		08/25/2021		403,916							1,129				
100068281	CONROE	TX		08/25/2021		570,959							1,798				
100068282	DALLAS	TX		08/25/2021		402,186							664				
100068283	CENTER LINE	MI		08/25/2021		245,861							350				
100068284	BELEVILLE	NJ		08/25/2021		913,140							1,329				
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		196,034							275				
100068286	SARASOTA	FL		08/25/2021		322,089							449				

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
100068287	WESTERV	RI		06/25/2021		195,222						629		629		
100068288	INGLESIDE	IL		06/25/2021		230,314						405		405		
100068290	MACON	GA		06/25/2021		206,852						282		282		
100068292	ALPENA	MI		06/25/2021		184,940						264		264		
100068293	NORFOLK	VA		06/25/2021		414,087						648		648		
100068294	LAS VEGAS	NV		06/25/2021		516,512						819		819		
100068295	AUSTIN	TX		06/25/2021		581,782						916		916		
100068296	COVINGTON	KY		06/25/2021		365,538						521		521		
100068297	EVANS	CO		06/25/2021		359,001						512		512		
100068298	COPPERAS COVE	TX		06/25/2021		219,253						333		333		
100068299	PAINTUCKET	RI		06/25/2021		677,780						2,790		2,790		
100068301	HESTERIA	CA		06/25/2021		669,656						1,151		1,151		
100068302	MOUNT LAUREL	NJ		06/25/2021		462,001						747		747		
100068303	HEIET	CA		06/25/2021		628,091						953		953		
100068304	PAULSBORO	NJ		06/25/2021		498,521						1,087		1,087		
100068305	SOCORRO	NM		06/25/2021		278,124						1,047		1,047		
100068306	CINCINNATI	OH		06/25/2021		348,683						489		489		
100068307	COLORADO SPRINGS	CO		06/25/2021		675,125						1,025		1,025		
100068308	CHICAGO	IL		06/25/2021		375,979						1,828		1,828		
100068312	PORTALES	NM		06/25/2021		101,300						4,306		4,306		
100068313	LAFAVETTE	IN		06/25/2021		302,274						542		542		
100068314	LAFAVETTE	IN		06/25/2021		247,681						479		479		
100068315	FRANKLIN	TN		06/25/2021		710,124						1,184		1,184		
100068317	DULUTH	GA		06/25/2021		460,282						682		682		
100068318	CLENSON	SC		06/25/2021		209,026						292		292		
100068319	PHILADELPHIA	PA		06/25/2021		488,101						686		686		
100068321	SAINT LOUIS	MO		06/25/2021		178,806						250		250		
100068322	KINGWOOD	TX		06/25/2021		231,554						352		352		
100068323	CLEARWATER	FL		06/25/2021		385,392						628		628		
100068325	KEANSBURG	NJ		06/25/2021		804,692						1,342		1,342		
100068326	REDMOND	OR		06/25/2021		778,713						1,207		1,207		
100068327	LEWISTOWN	IL		06/25/2021		160,196						224		224		
100068329	CROSSROADS	TX		06/25/2021		578,437						930		930		
100068332	LEESBURG	VA		06/25/2021		751,961						1,166		1,166		
100068333	NAVARE	FL		06/25/2021		608,299						904		904		
100068335	CATONSVILLE	MD		06/25/2021		391,924						547		547		
100068336	LARGO	FL		06/25/2021		634,502						866		866		
100068337	FREDERICKSBURG	VA		06/25/2021		888,779						1,864		1,864		
100068338	MANASSAS	VA		06/25/2021		665,344						1,106		1,106		
100068339	PORT SAINT LUCIE	FL		06/25/2021		597,177						833		833		
100068340	MIAMI	FL		06/25/2021		736,320						1,596		1,596		
100068342	BRACENTON	FL		06/25/2021		781,365						1,186		1,186		
100068343	KANNAPOLIS	NC		06/25/2021		277,729						932		932		
100068344	CHALMETTE	LA		06/25/2021		401,170						632		632		
100068345	HERMITAGE	TN		06/25/2021		486,284						738		738		
100068346	MIDDLETHAW	VA		06/25/2021		576,057						931		931		
100068347	MORRISVILLE	NC		06/25/2021		510,051						1,146		1,146		
100068349	DALLAS	TX		06/25/2021		531,732						842		842		
100068350	FORT WASHINGTON	MD		06/25/2021		285,578						789		789		
100068351	GROVETOWN	GA		06/25/2021		303,712						461		461		
100068353	HOMESTEAD	FL		06/25/2021		340,986						729		729		

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068354	BARTON	FL			06/25/2021		562,100							1,474	1,474			
100068357	FORT WORTH	TX			06/25/2021		671,301							1,087	1,087			
100068358	ENGLEWOOD	FL			06/25/2021		625,380							1,032	1,032			
100068359	LIBERTY	MO			06/25/2021		430,081							714	714			
100068360	VISALIA	CA			06/25/2021		650,216							1,029	1,029			
100068361	OCEAN BREEZE	FL			06/25/2021		245,217							840	840			
100068362	CADWELL	ID			06/25/2021		616,442							998	998			
100068363	NORTH CHARLESTON	SC			06/25/2021		264,473							386	386			
100068364	KISSIMEE	FL			06/25/2021		683,612							1,016	1,016			
100068365	NAMPA	ID			06/25/2021		555,008							900	900			
100068366	NAMPA	ID			06/25/2021		626,547							1,014	1,014			
100068367	ATLANTA	GA			06/25/2021		587,569							892	892			
100068368	CLIFTON	NJ			06/25/2021		855,189							1,558	1,558			
100068369	CADWELL	ID			06/25/2021		576,020							932	932			
100068372	DALLAS	TX			06/25/2021		343,771							490	490			
100068373	BROWNSVILLE	TX			06/25/2021		346,673							515	515			
100068375	STOCKTON	CA			06/25/2021		993,677							1,708	1,708			
100068377	SEASIDE HEIGHTS	NJ			06/25/2021		671,606							978	978			
100068378	PHILADELPHIA	PA			06/25/2021		1,143,302							1,793	1,793			
100068380	LAS VEGAS	NV			06/25/2021		376,683							525	525			
100068381	ALBUQUERQUE	NM			06/25/2021		311,796							517	517			
100068382	LOS ANGELES	CA			06/25/2021		2,023,729							3,534	3,534			
100068385	HIYSON	TN			06/25/2021		614,125							937	937			
100068386	CENTENIAL	CO			06/25/2021		1,107,118							1,681	1,681			
100068387	MARYSVILLE	CA			06/25/2021		476,407							771	771			
100068389	LAUDER	WY			06/25/2021		720,199							3,562	3,562			
100068390	GLEBURNE	TX			06/25/2021		407,266							700	700			
100068391	NORRISTOWN	PA			06/25/2021		716,923							1,066	1,066			
100068393	EASTON	PA			06/25/2021		290,659							578	578			
100068394	JACKSONVILLE	FL			06/25/2021		486,264							738	738			
100068395	IRVING	TX			06/25/2021		845,665							1,828	1,828			
100068396	CLOWIS	NM			06/25/2021		183,207							267	267			
100068397	BETHLEHEM	PA			06/25/2021		479,656							811	811			
100068399	EAST CHICAGO	IN			06/25/2021		654,181							957	957			
100068401	ASTORIA	OR			06/25/2021		567,273							1,764	1,764			
100068402	FAIRBANKS	AK			06/25/2021		424,189							618	618			
100068404	OCALA	FL			06/25/2021		1,069,784							1,685	1,685			
100068405	COLORADO SPRINGS	CO			06/25/2021		580,204							827	827			
100068406	WEST MILFORD	PA			06/25/2021		212,905							316	316			
100068407	TAMPA	FL			06/25/2021		695,199							1,033	1,033			
100068408	REXBURG	ID			06/25/2021		623,246							923	923			
100068409	REXBURG	ID			06/25/2021		626,875							972	972			
100068411	CHARLOTTE	NC			06/25/2021		462,667							628	628			
100068412	CHEKTOINGA	NY			06/25/2021		313,438							486	486			
100068413	BRANSTOCK	ME			06/25/2021		911,845							1,479	1,479			
100068414	BATON ROUGE	LA			06/25/2021		555,226							774	774			
100068415	ST AUGUSTINE	FL			06/25/2021		861,648							1,283	1,283			
100068416	FORT LAUDERDALE	FL			06/25/2021		432,036							743	743			
100068418	SUNRISE	FL			06/25/2021		605,386							1,310	1,310			
100068420	ALLEN	TX			06/25/2021		698,766							1,177	1,177			
100068421	BATON ROUGE	LA			06/25/2021		562,459							785	785			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068422	MARIETTA	GA		06/25/2021		650,388							1,053	1,053			
100068423	TRUSSVILLE	AL		06/25/2021		723,911							1,276	1,276			
100068425	MATTHEIS	NC		06/25/2021		785,748							1,270	1,270			
100068426	JURUPA VALLEY	CA		06/25/2021		1,197,134							2,100	2,100			
100068427	SAN PEDRO	CA		06/25/2021		1,339,705							2,987	2,987			
100068428	ARLINGTON	TX		06/25/2021		588,252							988	988			
100068429	FARMINGTON	MI		06/25/2021		220,313							321	321			
100068430	SAN PABLO	CA		06/25/2021		793,408							1,309	1,309			
100068431	WINTER HAVEN	FL		06/25/2021		614,093							972	972			
100068432	LAKELAND	FL		06/25/2021		594,676							1,029	1,029			
100068433	NEWARK	NJ		06/25/2021		838,127							1,383	1,383			
100068434	MOSCOW	ID		06/25/2021		701,025							1,148	1,148			
100068436	LAS VEGAS	NV		06/25/2021		756,736							1,229	1,229			
100068437	PRINOS	PA		06/25/2021		381,633							607	607			
100068438	PRINOS	PA		06/25/2021		381,022							609	609			
100068439	GROVETOWN	GA		06/25/2021		303,676							471	471			
100068441	LITHONIA	GA		06/25/2021		592,536							973	973			
100068442	THE WOODLANDS	TX		06/25/2021		628,032							1,015	1,015			
100068443	NEW ORLEANS	LA		06/25/2021		847,910							1,281	1,281			
100068444	LOS ANGELES	CA		06/25/2021		1,082,458							3,386	3,386			
100068445	PHOENIX	AZ		06/25/2021		798,841							1,929	1,929			
100068446	FAVETTEVILLE	NC		06/25/2021		233,436							343	343			
100068447	COLLEGE PARK	MD		06/25/2021		719,720							2,823	2,823			
100068448	MOUNT DORA	FL		06/25/2021		636,253							1,023	1,023			
100068451	PUEBLO	CO		06/25/2021		588,395							1,234	1,234			
100068452	WOODBRIDGE	VA		06/25/2021		384,733							1,030	1,030			
100068453	CASA GRANDE	AZ		06/25/2021		652,320							1,033	1,033			
100068454	PATERSON	NJ		06/25/2021		274,535							652	652			
100068455	BROWNSVILLE	TX		06/25/2021		361,803							824	824			
100068456	BROWNSVILLE	TX		06/25/2021		361,803							824	824			
100068457	CLERMONT	FL		06/25/2021		814,416							1,310	1,310			
100068460	BATTLE GROUND	IA		06/25/2021		1,218,413							1,802	1,802			
100068461	WOODLAND HILLS	CA		06/25/2021		1,028,569							1,723	1,723			
100068462	SHELBY	NC		06/25/2021		197,267							292	292			
100068463	PALM HARBOR	FL		06/25/2021		767,503							1,065	1,065			
100068464	SEBRING	FL		06/25/2021		716,338							994	994			
100068465	EAST PROVIDENCE	RI		06/25/2021		533,444							772	772			
100068466	NORTHAMPTON	MA		06/25/2021		990,479							1,634	1,634			
100068467	WORCESTER	MA		06/25/2021		740,359							1,236	1,236			
100068468	EAST POINT	GA		06/25/2021		619,160							955	955			
100068470	ARLINGTON	TX		06/25/2021		614,054							908	908			
100068472	SCOTTSDALE	AZ		06/25/2021		648,082							1,155	1,155			
100068473	ORLANDO	FL		06/25/2021		382,420							701	701			
100068474	CLENSON	SC		06/25/2021		694,367							981	981			
100068475	LENOIRE	CA		06/25/2021		510,573							755	755			
100068476	BANGOR	ME		06/25/2021		661,117							979	979			
100068478	FRISSO	TX		06/25/2021		958,651							1,549	1,549			
100068479	CHEYENNE	WY		06/25/2021		446,547							619	619			
100068481	HARLEYSVILLE	PA		06/25/2021		668,210							1,154	1,154			
100068482	RACINE	WI		06/25/2021		269,280							374	374			
100068483	CHEYENNE	WY		06/25/2021		576,674							2,003	2,003			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068484	MEHALEN	OR		06/25/2021		917,308							1,602	1,602			
100068485	BIRMINGHAM	AL		06/25/2021		202,179							275	275			
100068486	NEW BRUNSWICK	NJ		06/25/2021		1,139,885							1,795	1,795			
100068487	DECATUR	TX		06/25/2021		252,006							571	571			
100068488	CAPE CORAL	FL		06/25/2021		472,735							935	935			
100068489	NASHUA	NH		06/25/2021		990,462							1,261	1,261			
100068490	STUART	FL		06/25/2021		598,328							885	885			
100068491	LEWIS	VA		06/25/2021		2,376,540							3,762	3,762			
100068492	CENTERTON	AR		06/25/2021		660,103							1,039	1,039			
100068493	STUART	FL		06/25/2021		598,328							885	885			
100068494	NEW ORLEANS	LA		06/25/2021		1,185,794							1,868	1,868			
100068495	CHULA VISTA	CA		06/25/2021		1,689,079							2,734	2,734			
100068496	REDINGTON SHORES	FL		06/25/2021		869,651							1,313	1,313			
100068497	MESQUITE	TX		06/25/2021		357,081							517	517			
100068498	MIAMI	FL		06/25/2021		805,023							1,141	1,141			
100068499	SILVER CITY	MI		06/25/2021		276,375							400	400			
100068500	ONTARIO	CA		06/25/2021		1,754,143							3,126	3,126			
100068502	LUBBOCK	TX		06/25/2021		480,760							1,080	1,080			
100068503	PITTSBURGH	PA		06/25/2021		676,292							1,157	1,157			
100068504	CANON CITY	CO		06/25/2021		304,220							460	460			
100068505	HENDERSONVILLE	TN		06/25/2021		710,215							1,073	1,073			
100068506	LOS ANGELES	CA		06/25/2021		594,349							898	898			
100068507	JACKSONVILLE	FL		06/25/2021		336,012							518	518			
100068508	HAZEL CREST	IL		06/25/2021		306,029							5,596	5,596			
100068509	BELLEVUE	FL		06/25/2021		157,928							229	229			
100068510	HOT SPRINGS	AR		06/25/2021		171,972							261	261			
100068511	FORT WORTH	TX		06/25/2021		668,615							1,053	1,053			
100068512	BOYNTON BEACH	FL		06/25/2021		440,755							655	655			
100068513	GARLAND	TX		06/25/2021		394,415							574	574			
100068514	CHATTANOOGA	TN		06/25/2021		219,474							318	318			
100068515	HENDERSONVILLE	TN		06/25/2021		846,171							1,278	1,278			
100068516	TOLLESON	AZ		06/25/2021		655,978							930	930			
100068517	LAS VEGAS	NV		06/25/2021		468,679							723	723			
100068518	FREDERICKSBURG	VA		06/25/2021		478,662							708	708			
100068519	HOLLY SPRINGS	NC		06/25/2021		707,796							1,438	1,438			
100068520	FLOJAY VARINA	NC		06/25/2021		578,406							1,010	1,010			
100068521	WESLACO	TX		06/25/2021		262,623							496	496			
100068522	ST. CLOUD	MN		06/25/2021		681,062							1,189	1,189			
100068526	ANSTERDAI	ND		06/30/2021		52,500							2	2			
100068529	ANSTERDAI	ND		06/30/2021		81,321							779	779	62		62
100068532	ANSTERDAI	ND		06/30/2021		985,500							43	43	(6)		(6)
100068535	ANSTERDAI	ND		06/30/2021		801,000							31	31	(4)		(4)
100068538	ANSTERDAI	ND		06/30/2021		65,700							3	3			
100068541	ANSTERDAI	ND		06/30/2021		7,892							61	61	5		5
100068544	ANSTERDAI	ND		06/30/2021		72,000							3	3			
100068547	ANSTERDAI	ND		06/30/2021		16,562							132	132	11		11
100068550	ANSTERDAI	ND		06/30/2021		195,000							9	9	(1)		(1)
100068553	ANSTERDAI	ND		06/30/2021		2,679							21	21	2		2
100068556	ANSTERDAI	ND		06/30/2021		55,500							3	3			
100068559	ANSTERDAI	ND		06/30/2021		153,000							6	6	(1)		(1)
100068562	ANSTERDAI	ND		06/30/2021		264,000							12	12	(2)		(2)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068565	AMSTERDAM	N.D.		06/30/2021		22,935							178	178	14		14
100068568	AMSTERDAM	N.D.		06/30/2021		87,300							4	4			4
100068571	AMSTERDAM	N.D.		06/30/2021		63,000							2	2			
100068574	AMSTERDAM	N.D.		06/30/2021		81,000							3	3			
100068580	AMSTERDAM	N.D.		06/30/2021		154,000							6	6			(1)
100068583	AMSTERDAM	N.D.		06/30/2021		53,760							2	2			
100068586	AMSTERDAM	N.D.		06/30/2021		64,960							3	3			
100068589	AMSTERDAM	N.D.		06/30/2021		226,500							10	10			(1)
100068592	AMSTERDAM	N.D.		06/30/2021		11,280							90	90			7
100068595	AMSTERDAM	N.D.		06/30/2021		132,000							6	6			(1)
100068598	AMSTERDAM	N.D.		06/30/2021		78,800							3	3			
100068601	AMSTERDAM	N.D.		06/30/2021		5,570							53	53			4
100068604	AMSTERDAM	N.D.		06/30/2021		67,500							3	3			
100068607	AMSTERDAM	N.D.		06/30/2021		234,000							9	9			(1)
100068610	AMSTERDAM	N.D.		06/30/2021		46,210							556	556			44
100068613	AMSTERDAM	N.D.		06/30/2021		123,113							243	243			19
100068616	AMSTERDAM	N.D.		06/30/2021		4,832											
100068619	AMSTERDAM	N.D.		06/30/2021		8,417							81	81			6
100068622	AMSTERDAM	N.D.		06/30/2021		102,000							4	4			(1)
100068625	AMSTERDAM	N.D.		06/30/2021		99,200							4	4			(1)
100068628	AMSTERDAM	N.D.		06/30/2021		67,500							3	3			
100068631	AMSTERDAM	N.D.		06/30/2021		165,000							7	7			(1)
100068634	AMSTERDAM	N.D.		06/30/2021		10,769							103	103			8
100068637	AMSTERDAM	N.D.		06/30/2021		130,500							7	7			2
100068640	AMSTERDAM	N.D.		06/30/2021		50,000							2	2			
100068643	AMSTERDAM	N.D.		06/30/2021		50,000							2	2			
100068646	AMSTERDAM	N.D.		06/30/2021		170,640							7	7			(1)
100068649	AMSTERDAM	N.D.		06/30/2021		180,000							7	7			(1)
100068652	AMSTERDAM	N.D.		06/30/2021		246,300							11	11			(1)
100068655	AMSTERDAM	N.D.		06/30/2021		11,628							91	91			7
100068658	AMSTERDAM	N.D.		06/30/2021		135,750							6	6			(1)
100068661	AMSTERDAM	N.D.		06/30/2021		4,192											
100068664	AMSTERDAM	N.D.		06/30/2021		107,450							210	210			16
100068667	AMSTERDAM	N.D.		06/30/2021		78,000							4	4			
100068670	AMSTERDAM	N.D.		06/30/2021		6,672							53	53			4
100068673	AMSTERDAM	N.D.		06/30/2021		31,757							250	250			20
100068676	AMSTERDAM	N.D.		06/30/2021		369,000							16	16			(2)
100068682	AMSTERDAM	N.D.		06/30/2021		99,600							4	4			(1)
100068686	AMSTERDAM	N.D.		06/30/2021		71,100							222	222			17
100068691	AMSTERDAM	N.D.		06/30/2021		67,100							4	4			(1)
100068700	AMSTERDAM	N.D.		06/30/2021		78,000							3	3			
100068703	AMSTERDAM	N.D.		06/30/2021		96,000							4	4			(1)
100068709	AMSTERDAM	N.D.		06/30/2021		22,323							176	176			14
100068712	AMSTERDAM	N.D.		06/30/2021		299,500							11	11			(2)
100068737	AMSTERDAM	N.D.		06/30/2021		20,324							195	195			15
100070218	AMSTERDAM	N.D.		06/31/2021		9,737							93	93			7
100070221	AMSTERDAM	N.D.		06/31/2021		58,500							3	3			(1)
100070224	AMSTERDAM	N.D.		06/31/2021		240,000							12	12			(1)
100070227	AMSTERDAM	N.D.		06/31/2021		405,005							883	883			70
100070230	AMSTERDAM	N.D.		06/31/2021		12,482							119	119			10
100070233	AMSTERDAM	N.D.		06/31/2021		70,000							4	4			4

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070236	AMSTERDAM	ND		06/31/2021		70,000							4	4	2		2
100070245	AMSTERDAM	ND		06/31/2021		45,000							2	2			
100070246	AMSTERDAM	ND		06/31/2021		54,000							2	2			
100070251	AMSTERDAM	ND		06/31/2021		69,000							3	3			(1)
100070254	AMSTERDAM	ND		06/31/2021		358,620							17	17	2		2
100070257	AMSTERDAM	ND		06/31/2021		9,291							74	74	6		6
100070260	AMSTERDAM	ND		06/31/2021		96,000							6	6			
100070263	AMSTERDAM	ND		06/31/2021		84,000							4	4			
100070266	AMSTERDAM	ND		06/31/2021		10,125							96	96	8		8
100070269	AMSTERDAM	ND		06/31/2021		121,500							6	6			
100070272	AMSTERDAM	ND		06/31/2021		178,000							10	10			
100070275	AMSTERDAM	ND		06/31/2021		105,000							5	5			(1)
100070278	AMSTERDAM	ND		06/31/2021		6,241							59	59	5		5
100070281	AMSTERDAM	ND		06/31/2021		64,000							3	3			(1)
100070287	AMSTERDAM	ND		06/31/2021		50,000							2	2			(1)
100070290	AMSTERDAM	ND		06/31/2021		5,682							45	45	4		4
100070296	AMSTERDAM	ND		06/31/2021		17,202							132	132	11		11
100070299	AMSTERDAM	ND		06/31/2021		41,500							3	3			
100070302	AMSTERDAM	ND		06/31/2021		37,000							2	2			
100070305	AMSTERDAM	ND		06/31/2021		8,992							69	69	6		6
100070308	AMSTERDAM	ND		06/31/2021		103,840							4	4			1
100070311	AMSTERDAM	ND		06/31/2021		54,000							2	2			1
100070314	AMSTERDAM	ND		06/31/2021		4,494							43	43	4		4
100070317	AMSTERDAM	ND		06/31/2021		74,200							4	4			
100070320	AMSTERDAM	ND		06/31/2021		181,500							10	10			(1)
100070323	AMSTERDAM	ND		06/31/2021		73,946							4	4			4
100070326	AMSTERDAM	ND		06/31/2021		6,206							59	59	5		5
100070329	AMSTERDAM	ND		06/31/2021		5,679							55	55	4		4
100070332	AMSTERDAM	ND		06/31/2021		70,054							4	4			
100070335	AMSTERDAM	ND		06/31/2021		45,000							3	3			
100070338	AMSTERDAM	ND		06/31/2021		3,674							31	31	2		2
100070341	AMSTERDAM	ND		06/31/2021		210,000							12	12	2		2
100070344	AMSTERDAM	ND		06/31/2021		72,000							4	4	2		2
100070347	AMSTERDAM	ND		06/31/2021		61,600							3	3			
100070350	AMSTERDAM	ND		06/31/2021		206,000							8	8			(1)
100070356	AMSTERDAM	ND		06/31/2021		54,000							3	3			
100070359	AMSTERDAM	ND		06/31/2021		93,000							5	5			
100070362	AMSTERDAM	ND		06/31/2021		117,600							6	6			
100070402	LOWELL	MA		09/23/2021		885,575							1,740	1,740			
100070409	KNOXVILLE	TN		09/23/2021		568,207							890	890			
100070411	N LAS VEGAS	NV		09/23/2021		532,570							885	885			
100070416	KNOXVILLE	TN		09/23/2021		382,384							612	612			
100070423	SAN JOSE	CA		09/23/2021		1,267,815							3,238	3,238			
100070434	BOSTON	MA		09/23/2021		993,720							2,398	2,398			
100070437	PITTSBURGH	PA		09/23/2021		382,677							798	798			
100070440	LAPER	MI		09/23/2021		337,632							576	576			
100070451	BANDON	OR		09/23/2021		748,767							1,410	1,410			
100070456	HALLANDALE BEACH	FL		09/23/2021		189,784							3,253	3,253			
100070467	COLUMBUS	GA		09/23/2021		460,915							1,324	1,324			
100070490	BURLINGVILLE	RI		09/23/2021		333,214							1,304	1,304			
100070493	COLUMBIA	SC		09/23/2021		347,369							557	557			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070497	SAN ANTONIO	TX		09/23/2021		487,530							719	719			
100070498	KATY	TX		09/23/2021		506,983							746	746			
100070501	POULSON	VA		09/23/2021		454,807							960	960			
100070502	KEIP	TX		09/23/2021		336,994							497	497			
100070503	VIRGINIA BEACH	VA		09/23/2021		265,515							805	805			
100070509	CAPE CORAL	FL		09/23/2021		729,364							1,204	1,204			
100070512	VENTNOR CITY	NJ		09/23/2021		1,344,666							2,163	2,163			
100070513	LANCASTER	CA		09/23/2021		1,446,529							2,586	2,586			
100070514	BOZEMAN	MT		09/23/2021		613,389							2,116	2,116			
100070515	MOSCOW	ID		09/23/2021		647,089							1,060	1,060			
100070516	COLORADO SPRINGS	CO		09/23/2021		827,396							1,154	1,154			
100071422	CAPELLE AAN DEN IJSSEL	ND		09/30/2021		498,750							25,500	25,500	2,031		2,031
100071423	LEEWARDEN	ND		09/30/2021		75,000							2	2	4		4
100071424	APPINGEDAM	ND		09/30/2021		81,100							4	4			
100071425	TILBURG	ND		09/30/2021		82,500							3	3			
100071426	TILBURG	ND		09/30/2021		6,879							69	69	4		4
100071427	DEN HAAG	ND		09/30/2021		130,500							6	6			
100071429	DELFT	ND		09/30/2021		113,616							238	238	14		14
100071430	HEERLEN	ND		09/30/2021		3,511							27	27	2		2
100071431	HEERLEN	ND		09/30/2021		40,500							2	2			
100071432	TILBURG	ND		09/30/2021		300,000							16	16	1		1
100071433	ROTTERDAM	ND		09/30/2021		162,000							7	7	4		4
100071434	ROTTERDAM	ND		09/30/2021		14,039							109	109	7		7
100071435	LEEWARDEN	ND		09/30/2021		70,500							2	2	3		3
100071436	LEEWARDEN	ND		09/30/2021		72,000							2	2	3		3
100071437	TILBURG	ND		09/30/2021		6,413							75	75	5		5
100071438	TILBURG	ND		09/30/2021		79,500							5	5	2		2
100071441	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		7,301							68	68	4		4
100071442	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		87,000							4	4	1		1
100071443	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		112,500							5	5	1		1
100071444	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		9,441							88	88	5		5
100071445	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		100,500							6	6	3		3
100071446	AMSTERDAM/AMSTELVEEN	ND		09/30/2021		8,192							63	63	4		4
100071447	DEN HAAG	ND		09/30/2021		70,200							4	4	(1)		(1)
100071448	DEN HAAG	ND		09/30/2021		301,500							19	19	3		3
100071449	DEN HAAG	ND		09/30/2021		26,277							189	189	12		12
100071451	DEN HAAG	ND		09/30/2021		54,000							4	4	2		2
100071452	VENLO	ND		09/30/2021		58,500							3	3			
100071453	VENLO	ND		09/30/2021		5,075							39	39	2		2
100071454	KATWIJK	ND		09/30/2021		54,900							3	3	2		2
100071455	KATWIJK	ND		09/30/2021		4,607							43	43	3		3
100071456	ROTTERDAM	ND		09/30/2021		907,200							29	29	29		29
100071457	DEN HAAG	ND		09/30/2021		195,000							8	8	(1)		(1)
100071458	DORDRECHT/DRECHTSTEEN	ND		09/30/2021		4,647							36	36	2		2
100071459	TILBURG	ND		09/30/2021		78,000							5	5	(1)		(1)
100071460	TILBURG	ND		09/30/2021		6,762							52	52	3		3
100071464	QUAI	CA		10/26/2021		649,996							4	4			
100071467	PECRIA	AZ		10/26/2021		822,112							1,128	1,128			
100071468	BOULE	NO		10/26/2021		901,556							1,347	1,347			
100071469	ANHEIM	CA		10/26/2021		961,140							1,697	1,697			
100071471	AUSTIN	TX		10/26/2021		730,543							696	696			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3					8	9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071476	HOUSTON	TX		10/26/2021		802,778							1,543				
100071477	LOS ANGELES	CA		10/26/2021		1,507,688							2,451				
100071478	COOPER CITY	FL		10/26/2021		1,040,093							1,498				
100071481	CHATSORTH	CA		10/26/2021		1,201,768							5,238				
100071486	LOS ANGELES	CA		10/26/2021		2,152,804							3,500				
100071487	VALLEY CENTER	CA		10/26/2021		1,602,072							2,689				
100071494	DECATUR	GA		10/26/2021		572,940							1,183				
100071496	PASADENA	CA		10/26/2021		1,451,786							2,264				
100071529	WARRICK	RI		10/14/2021		519,357							760				
100071531	CARLSBAD	CA		10/14/2021		2,111,071							3,653				
100071535	WARRICK	RI		10/14/2021		562,069							933				
100071536	NEWPORT NEWS	VA		10/14/2021		297,774							877				
100071538	WINTER HAVEN	FL		10/14/2021		341,439							548				
100071539	ANAHEIM	CA		10/14/2021		1,644,256							2,940				
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		2,290,513							3,725				
100071543	LOS ANGELES	CA		10/14/2021		1,072,404							1,742				
100071549	MILL CITY	OR		10/14/2021		545,630							872				
100071563	CHARLOTTEVILLE	VA		10/14/2021		712,421							1,256				
100071566	CHARLOTTE	NC		10/14/2021		504,917							803				
100071569	LOS ANGELES	CA		10/14/2021		3,593,675							6,177				
100071631	LAS VEGAS	NV		10/14/2021		617,103							1,071				
100071688	CAPE CORAL	FL		10/14/2021		336,841							1,964				
100071695	SEATTLE	WA		10/14/2021		4,310,465							6,966				
100071717	CARSON	CA		10/14/2021		1,213,557							1,988				
100071719	COMMERCE	CA		10/14/2021		1,123,375							1,952				
100071730	ARLINGTON	TX		10/14/2021		695,763							1,090				
100071731	ASHEVILLE	NC		10/14/2021		796,634							1,275				
100071735	LAUREL	DE		10/14/2021		141,924							361				
100071736	TORRINGTON	CT		10/14/2021		293,619							423				
100071738	PALMERTON	PA		10/14/2021		282,654							443				
100071741	OKLAHOMA CITY	OK		10/14/2021		267,615							396				
100071744	HOUSTON	TX		10/14/2021		200,465							295				
100071745	GRAND PRAIRIE	TX		10/14/2021		465,969							700				
100071749	SAN ANTONIO	TX		10/14/2021		294,365							424				
100071750	BERKEFIELD	NJ		10/14/2021		764,083							1,718				
100071752	FRESNO	CA		10/14/2021		439,529							1,008				
100071753	CHICAGO	IL		10/14/2021		544,725							885				
100071756	FORT WORTH	TX		10/14/2021		543,245							853				
100071757	MERIDEN	CT		10/14/2021		489,921							736				
100071759	SAINT CLOUD	MN		10/14/2021		250,186							376				
100071761	HAGERSTOWN	MD		10/14/2021		425,115							613				
100071762	TEALE HILLS	MD		10/14/2021		589,529							813				
100071764	CHARLOTTEVILLE	VA		10/14/2021		760,945							1,149				
100071765	ROTONDA WEST	FL		10/14/2021		932,075							1,587				
100071770	TORRINGTON	CT		10/14/2021		348,635							513				
100071773	SAN ANTONIO	TX		10/14/2021		270,190							387				
100071775	MESQUITE	TX		10/14/2021		200,032							313				
100071777	BALTIMORE	MD		10/14/2021		211,439							294				
100071783	CLEVELAND	OH		10/14/2021		272,178							409				
100071784	MISSION	TX		10/14/2021		529,907							814				
100071787	NORTH LAS VEGAS	NV		10/14/2021		568,064							1,501				

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
10007192	GALVESTON	TX		10/14/2021		373,973						586			
10007195	COLUMBIA	PA		10/14/2021		511,670						741			
10007197	WATERBURY	CT		10/14/2021		487,391						748			
10007192	JUNCTION CITY	KS		10/14/2021		478,337						750			
10007194	MARIETTA	GA		10/14/2021		572,062						789			
100071913	LOS ANGELES	CA		10/14/2021		2,934,586						4,409			
100071915	PACE	FL		10/14/2021		367,902						664			
100071928	WEST HARTFORD	CT		10/14/2021		989,469						1,494			
100071933	NEWTON	NJ		10/14/2021		535,130						1,444			
100071935	NEWTON	NJ		10/14/2021		749,072						1,904			
100071945	LAS CRUCES	NM		10/14/2021		460,387						707			
100071953	READING	PA		10/14/2021		250,782						375			
100071958	WEST PALM BEACH	FL		10/14/2021		735,277						1,131			
100071959	CLEVELAND	NJ		10/14/2021		308,657						543			
100071968	LOS ANGELES	CA		10/14/2021		1,094,183						1,661			
100071969	ALTON	TX		10/14/2021		196,107						433			
100071972	MERIDEN	CT		10/14/2021		278,690						410			
100071974	LEWISTON	ME		10/14/2021		326,139						511			
100071975	CHALMETTE	LA		10/14/2021		463,110						729			
100071984	TRABUCO CANYON	CA		01/21/2022		2,674,703						4,328			
100071985	VENTURA	CA		01/21/2022		3,201,602						5,180			
100071987	SUNNYVALE	CA		01/21/2022		2,050,943						3,322			
100071993	HOLLYWOOD	FL		01/21/2022		416,642						380			
100071998	SANTA CLARITA	CA		01/21/2022		1,465,242						3,550			
100071924	HI/LEAH	FL		01/21/2022		1,315,309						9,324			
100071925	ORANGE	CA		01/21/2022		1,280,400						141			
100071934	PORTLAND	OR		01/21/2022		681,889						1,315			
100071939	COCONUT GROVE	FL		01/21/2022		2,603,598						4,504			
100071947	SCOTTSDALE	AZ		01/21/2022		1,800,930						2,893			
100071953	ARCADIA	CA		01/21/2022		2,625,280						4,180			
100071956	PLANTATION	FL		01/21/2022		1,620,489						2,699			
100071961	BROOMFIELD	CO		01/21/2022		1,183,775						1,687			
100073541	LOS ANGELES	CA		10/26/2021		1,629,364						2,384			
100073542	LOS ANGELES	CA		10/26/2021		1,629,364						2,384			
100073543	MILLBRAE	CA		11/19/2021		3,777,289						7,676			
100073544	PACIFICA	CA		11/19/2021		899,973						1,506			
100073545	VAN NUYS	CA		11/19/2021		2,191,646						2,910			
100073546	FRISSO	TX		11/19/2021		1,335,717						2,029			
100073547	FRISSO	TX		11/19/2021		1,180,561						1,728			
100073548	SAN PABLO	CA		11/19/2021		939,045						1,543			
100073549	FLOWER MOUND	TX		11/19/2021		1,022,556						386			
100073550	VAN NUYS	CA		11/19/2021		1,434,640						2,321			
100073552	PACIFIC GROVE	CA		11/19/2021		1,207,016						2,869			
100073553	MIAMI	FL		11/19/2021		819,521						1,193			
100073554	MIAMI	FL		11/19/2021		1,528,436						2,109			
100073555	YUCCA VALLEY	CA		11/19/2021		463,943						787			
100073556	SACRAMENTO	CA		11/19/2021		401,058						1,439			
100073557	LIVE OAK	CA		11/19/2021		640,952						899			
100073558	OCEANSIDE	CA		11/19/2021		2,028,223						681			
100073559	SAN DIEGO	CA		11/19/2021		919,579						1,397			
100073560	VISTA	CA		11/19/2021		3,003,660						4,962			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100073561	INGLEWOOD	CA		11/19/2021		2,638,112							3,943	3,943			
100073562	CORONADO	CA		11/19/2021		4,350,020							7,337	7,337			
100073563	MADISONVILLE	TX		11/19/2021		556,489							1,111	1,111			
100073565	WILTON	CA		11/19/2021		1,068,280							1,810	1,810			
100073568	AMSTERDAM	NLD		10/25/2021		130,500							9	9	(2)		(2)
100073569	AMSTERDAM	NLD		10/25/2021		79,800							3	3	1		1
100073570	AMSTERDAM	NLD		10/25/2021		198,400							6	6	1		1
100073571	AMSTERDAM	NLD		10/25/2021		20,042							44	44	3		3
100073572	AMSTERDAM	NLD		10/25/2021		25,939							55	55	4		4
100073573	AMSTERDAM	NLD		10/25/2021		122,709							42,196	42,196	3,451		3,451
100073574	AMSTERDAM	NLD		10/25/2021		80,000							3	3	3		3
100073575	AMSTERDAM	NLD		10/25/2021		91,500							4	4			
100073576	AMSTERDAM	NLD		10/25/2021		103,500							5	5			
100073577	AMSTERDAM	NLD		10/25/2021		49,200							2	2			
100073578	AMSTERDAM	NLD		10/25/2021		129,600							5	5	(1)		(1)
100073579	AMSTERDAM	NLD		10/25/2021		12,025							1	1			1
100073580	AMSTERDAM	NLD		10/25/2021		231,000							18	18	(1)		(1)
100073582	AMSTERDAM	NLD		10/25/2021		100,600							5	5			
100073583	AMSTERDAM	NLD		10/25/2021		139,629							5	5	(1)		(1)
100073584	AMSTERDAM	NLD		10/25/2021		386,600							19	19	9		9
100073585	AMSTERDAM	NLD		10/25/2021		97,500							5	5	2		2
100073586	AMSTERDAM	NLD		10/25/2021		94,000							4	4	(1)		(1)
100073587	AMSTERDAM	NLD		10/25/2021		15,844							121	121	8		8
100073588	AMSTERDAM	NLD		10/25/2021		181,500							8	8	(2)		(2)
100073589	AMSTERDAM	NLD		10/25/2021		1,543,500							69	69	8		8
100073590	AMSTERDAM	NLD		10/25/2021		122,100							5	5	1		1
100073591	AMSTERDAM	NLD		10/25/2021		168,000							4	4	7		7
100073593	AMSTERDAM	NLD		10/25/2021		81,640							3,468	3,468	230		230
100074063	VENTANAS DEL MAR	MEX		11/05/2021		507,030							513	513			
100074069	COLORADO SPRINGS	CO		12/09/2021		1,112,955							1,478	1,478			
100074099	CHARLESTON	SC		12/09/2021		886,262							2,321	2,321			
100074107	LONG BEACH	CA		12/09/2021		1,307,151							1,976	1,976			
100074112	OCEANSIDE	CA		12/09/2021		1,286,984							2,062	2,062			
100074131	MIAMI	FL		12/09/2021		3,256,334							5,027	5,027			
100074150	FULSHEAR	TX		12/09/2021		3,000,899							4,440	4,440			
100074163	KENT	WA		12/09/2021		1,372,201							2,220	2,220			
100074171	YORKVILLE	IL		12/09/2021		878,045							1,192	1,192			
100074172	WILTON MANORS	FL		12/09/2021		1,072,096							846	846			
100074175	MOUNT PLEASANT	SC		12/09/2021		1,508,100							1,600	1,600			
100074178	ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021		3,300,000							738	738			
100074182	READING	PA		12/09/2021		693,879							235	235			
100074186	CLARKSTON	MI		12/09/2021		164,920							1,518	1,518			
100074191	SUPRISE	AZ		12/09/2021		983,017							1,418	1,418			
100074201	SACRAMENTO	CA		12/09/2021		1,022,961							1,449	1,449			
100074202	SACRAMENTO	CA		12/09/2021		1,021,955							1,996	1,996			
100074215	COLORADO SPRINGS	CO		12/09/2021		1,266,179							2,487	2,487			
100074222	CHULA VISTA	CA		12/09/2021		1,544,996							1,792	1,792			
100074245	HUNTINGTON BEACH	CA		12/09/2021		1,561,733							3,624	3,624			
100074250	HONOLULU	FL		12/09/2021		1,876,275							1,079	1,079			
100074285	MIDLOTHIAN	TX		12/09/2021		1,133,945							3,284	3,284			
100074299	LOS ANGELES	CA		12/09/2021		2,267,372							3,284	3,284			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100074317	PROSPER	TX		12/09/2021		726,337							1,401	1,401			
100074338	SAN LORENZO	CA		12/09/2021		1,154,328							4,842	4,842			
100074371	CASIRI COM	ND		11/16/2021		140,000							5	5	(1)		(1)
100074374	STADSKAMAL	ND		11/16/2021		56,832							2	2			
100074375	EGOT/LIMBURG	ND		11/16/2021		90,000							4	4	(1)		(1)
100074376	ROTTERDAM	ND		11/16/2021		69,600							2	2			
100074377	UTRECHT	ND		11/16/2021		196,800							9	9	(1)		(1)
100074378	UTRECHT	ND		11/16/2021		16,120							122	122	7		7
100074379	HEELLEN	ND		11/16/2021		84,000							3	3			
100074380	HEELLEN	ND		11/16/2021		29,638							99	99	6		6
100074381	EINDHOVEN	ND		11/16/2021		250,000							10	10	(1)		(1)
100074382	EINDHOVEN	ND		11/16/2021		26,318							202	202	12		12
100074383	LEL'YSTAD	ND		11/16/2021		84,680							3,556	3,556	216		216
100074385	LEL'YSTAD	ND		11/16/2021		80,000							4	4			
100075945	AMSTERDAM	ND		11/24/2021		43,200							2	2			
100075946	AMSTERDAM	ND		11/24/2021		56,000							3	3	(1)		(1)
100075947	AMSTERDAM	ND		11/24/2021		4,613							35	35	1		1
100075948	AMSTERDAM	ND		11/24/2021		44,800							2	2			
100075949	AMSTERDAM	ND		11/24/2021		152,524							504	504	13		13
100075950	AMSTERDAM	ND		11/24/2021		106,800							20,620	20,620	1,002		1,002
100075951	AMSTERDAM	ND		11/24/2021		29,168							224	224	6		6
100075952	AMSTERDAM	ND		11/24/2021		332,982							14	14	(4)		(4)
100075953	AMSTERDAM	ND		11/24/2021		5,652							43	43	1		1
100075954	AMSTERDAM	ND		11/24/2021		64,500							3	3			
100075956	AMSTERDAM	ND		11/24/2021		67,500							2	2	3		3
100075957	AMSTERDAM	ND		11/24/2021		586,760							23	23	19		19
100075958	AMSTERDAM	ND		11/24/2021		122,108							3	3	6		6
100075959	AMSTERDAM	ND		11/24/2021		265,500							14	14	2		2
100075960	AMSTERDAM	ND		11/24/2021		18,471							138	138	5		5
100075961	AMSTERDAM	ND		11/24/2021		105,000							3	3	6		6
100075964	AMSTERDAM	ND		11/24/2021		204,800							7	7	10		10
100075965	AMSTERDAM	ND		11/24/2021		40,000							1	1			
100075966	AMSTERDAM	ND		11/24/2021		97,200							5	5			
100075967	AMSTERDAM	ND		11/24/2021		8,524							65	65	2		2
100075968	AMSTERDAM	ND		11/24/2021		174,000							5	5	7		7
100075969	AMSTERDAM	ND		11/24/2021		11,006							100	100	3		3
100075970	AMSTERDAM	ND		11/24/2021		129,000							4	4	6		6
100075971	AMSTERDAM	ND		11/24/2021		105,000							3	3	5		5
100075972	AMSTERDAM	ND		11/24/2021		9,215							70	70	2		2
100075973	AMSTERDAM	ND		11/24/2021		72,788							3	3	2		2
100075974	AMSTERDAM	ND		11/24/2021		6,385							49	49	1		1
100075975	AMSTERDAM	ND		11/24/2021		91,586							2,681	2,681	103		103
100075976	AMSTERDAM	ND		11/24/2021		663,600							23	23	19		19
100075977	AMSTERDAM	ND		11/24/2021		54,600							2	2	3		3
100075978	AMSTERDAM	ND		11/24/2021		84,000							4	4	4		4
100075979	AMSTERDAM	ND		11/24/2021		75,000							4	4	1		1
100075980	AMSTERDAM	ND		11/24/2021		30,600							2	2			
100075981	AMSTERDAM	ND		11/24/2021		72,000							4	4	1		1
100075982	AMSTERDAM	ND		11/24/2021		72,000							4	4	1		1
100075983	AMSTERDAM	ND		11/24/2021		150,000							9	9	1		1
100075985	AMSTERDAM	ND		11/24/2021		19,452							177	177	5		5

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100075866	AMSTERDAM	ND		11/24/2021		114,000							5	5	1		19
100075867	AMSTERDAM	ND		11/24/2021		46,400							(19)	(19)			19
100075868	AMSTERDAM	ND		11/24/2021		2,616							255	255	11		11
100075903	LAKEWOOD	NJ		01/07/2022		1,818,027							2,927	2,927			
100075908	SANTA CLARITA	CA		01/07/2022		1,469,889							2,488	2,488			
100075913	MINNEAPOLIS	MN		01/07/2022		364,954							563	563			
100075916	MADEIRA BEACH	FL		01/07/2022		1,009,873							1,526	1,526			
100075918	NAZARETH	PA		01/07/2022		326,626							483	483			
100075930	GROVILLES	CA		01/07/2022		581,769							937	937			
100075934	COLLEGE PARK	GA		01/07/2022		606,250							1,061	1,061			
100075938	CAPE CHARLES	VA		01/07/2022		1,188,112							1,995	1,995			
100075940	PORT ORCHARD	WA		01/07/2022		826,978							1,924	1,924			
100075946	SAN DIEGO	CA		01/07/2022		863,009							1,510	1,510			
100075947	HELVETIA	OK		01/07/2022		215,926							437	437			
100075951	NORFOLK	VA		01/07/2022		606,786							1,051	1,051			
100075954	PHILADELPHIA	PA		01/07/2022		557,163							935	935			
100075959	MOUNT LAUREL	NJ		01/07/2022		501,098							841	841			
100075960	TUCSON	AZ		01/07/2022		435,313							719	719			
100075962	DUNELLEN	NJ		01/07/2022		1,117,558							1,919	1,919			
100075963	CORAL SPRINGS	FL		01/07/2022		1,119,155							1,840	1,840			
100075967	WASHINGTON	DC		01/07/2022		469,338							758	758			
100075970	PORTERVILLE	CA		01/07/2022		540,978							954	954			
100075978	MEMPHIS	TN		01/07/2022		188,173							278	278			
100075979	TOLLESON	AZ		01/07/2022		648,628							1,717	1,717			(13,739)
100075980	PHILADELPHIA	PA		01/07/2022		817,819							737	737			
100075982	EAST BOSTON	MA		01/07/2022		1,584,570							2,178	2,178			
100075983	CANTON	MA		01/07/2022		1,131,863							1,587	1,587			
100075987	LITTLE FERRY	NJ		01/07/2022		1,323,658							1,937	1,937			
100075990	DANBURY	CT		01/07/2022		1,278,262							1,792	1,792			
100075998	CHELSEA	MA		01/07/2022		1,529,908							2,103	2,103			
100076004	NORTH LAS VEGAS	NV		01/07/2022		575,638							21,714	21,714			
100076009	ALBUQUERQUE	NM		01/07/2022		643,420							988	988			
100076025	IRVINGTON	NJ		01/07/2022		776,060							1,082	1,082			
100076026	RALEIGH	NC		01/07/2022		545,046							1,178	1,178			
100076039	THORNTON	CO		01/07/2022		680,593							1,005	1,005			
100076046	JOSHUA TREE	CA		01/07/2022		611,113							928	928			
100076048	APACHE JUNCTION	AZ		01/07/2022		625,244							970	970			
100076050	COPPERAS COVE	TX		01/07/2022		213,601							338	338			
100076053	FREERHOLD	NJ		01/07/2022		687,744							1,209	1,209			
100076064	SWANNA	GA		01/07/2022		1,015,005							1,712	1,712			
100076066	NORTH LAS VEGAS	NV		01/07/2022		1,206,770							1,768	1,768			
100076068	ANTHONY	MI		01/07/2022		1,239,173							1,766	1,766			
100076070	LAGO VISTA	TX		01/07/2022		1,021,597							2,249	2,249			
100076077	NEW ORLEANS	LA		01/07/2022		2,035,680							3,158	3,158			
100076082	FORT WORTH	TX		01/07/2022		665,750							1,165	1,165			
100076085	WORCESTER	MA		01/07/2022		1,036,575							1,616	1,616			
100076091	PORTAGE	MI		01/07/2022		363,944							965	965			
100076100	WILMINGTON	DE		01/07/2022		670,725							1,046	1,046			
100076103	STUART	FL		01/07/2022		715,386							1,110	1,110			
100076110	EL PASO	TX		01/07/2022		336,947							520	520			
100076112	AKRON	OH		01/07/2022		333,754							508	508			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10076117	NORTH LAS VEGAS	NV		01/07/2022		824,165							1,419	1,419			
10076120	AVON	IN		01/07/2022		448,210							1,344	1,344			
10076123	DYER	IN		01/07/2022		554,367							886	886			
10076134	HOUSTON	TX		01/07/2022		554,660							1,805	1,805			
10076138	TEPPE	AZ		01/07/2022		718,967							1,207	1,207			
10076146	SPRING HILL	FL		01/07/2022		452,711							810	810			
10076149	GREENWOOD	SC		01/07/2022		203,540							929	929			
10076151	FORT LAUDERDALE	FL		01/07/2022		526,147							945	945			
10076159	WOODBRIDGE	VA		01/07/2022		686,003							1,174	1,174			
10076163	RALEIGH	NC		01/07/2022		687,223							1,165	1,165			
10076165	MIAMI	FL		01/07/2022		1,522,401							2,287	2,287			
10076167	NEW ORLEANS	LA		01/07/2022		511,821							979	979			
10076170	ARLINGTON	TX		01/07/2022		189,022							287	287			
10076171	BLACKSBURG	VA		01/07/2022		682,765							5,272	5,272			
10076175	MINNEAPOLIS	MIN		01/07/2022		663,774							1,114	1,114			
10076184	MIRAMAR BEACH	FL		01/07/2022		666,315							944	944			
10076186	TUCSON	AZ		01/07/2022		923,498							1,400	1,400			
10076190	LINCOLN	NE		01/07/2022		339,381							789	789			
10076191	NEWARK	NJ		01/07/2022		636,295							1,558	1,558			
10076194	ROSEVILLE	CA		01/07/2022		1,033,861							1,736	1,736			
10076197	SUGARLOF	CA		01/07/2022		937,365							1,362	1,362			
10076200	PERRIS	CA		01/07/2022		686,484							1,184	1,184			
10076201	GARLAND	TX		01/07/2022		605,675							1,017	1,017			
10076204	LEESBURG	FL		01/07/2022		509,260							1,160	1,160			
10076206	HELOTES	TX		01/07/2022		567,082							880	880			
10076207	MEXICO	ME		01/07/2022		122,252							289	289			
10076208	PHOENIX	AZ		01/07/2022		788,365							1,117	1,117			
10076210	ORANGE PARK	FL		01/07/2022		943,372							1,584	1,584			
10076214	CASTLE PINES	CA		01/07/2022		1,126,125							3,426	3,426			
10076216	HOUSTON	TX		01/07/2022		548,997							812	812			
10076220	SWIRNA	GA		01/07/2022		732,382							1,350	1,350			
10076221	STEVENSVILLE	MD		01/07/2022		793,078							1,373	1,373			
10076224	DENVER	CO		01/07/2022		855,360							1,161	1,161			
10076225	FRIESCO	TX		01/07/2022		1,099,542							1,770	1,770			
10076226	KENT	WA		01/07/2022		1,386,244							2,248	2,248			
10076227	LAREDO	TX		01/07/2022		575,400							975	975			
10076231	HILLSBORO	OR		01/07/2022		1,197,108							2,053	2,053			
10076232	HEWITCO	VA		01/07/2022		676,306							1,089	1,089			
10076233	CARROLLTON	TX		01/07/2022		839,366							1,380	1,380			
10076235	SPRING LAKE	MI		01/07/2022		619,002							997	997			
10076237	OVERLAND PARK	KS		01/07/2022		621,038							1,000	1,000			
10076239	PHOENIX	AZ		01/07/2022		729,859							1,226	1,226			
10076240	VALERICO	FL		01/07/2022		582,526							889	889			
10076242	MONROVILLE	OR		01/07/2022		662,949							1,086	1,086			
10076243	AUSTIN	TX		01/07/2022		1,746,455							2,754	2,754			
10076245	BAKERSFIELD	CA		01/07/2022		578,688							884	884			
10076250	PENACOLA	FL		01/07/2022		394,918							888	888			
10076252	RALEIGH	NC		01/07/2022		605,988							3,177	3,177			
10076254	PITTSFIELD	MA		01/07/2022		836,912							1,663	1,663			
10076255	WEST HAVEN	CT		01/07/2022		998,670							1,462	1,462			
10076256	MATTHEWS	NC		01/07/2022		795,199							1,335	1,335			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076259	WHITEFISH	MT		01/07/2022		833,373							1,349	1,349			
100076262	LA PLAGE	LA		01/07/2022		570,878							881	881			
100076263	EATONTOWN	NJ		01/07/2022		1,587,234							2,690	2,690			
100076266	RIVERSIDE	CA		01/07/2022		1,112,451							2,239	2,239			
100076267	SANDUSTON	VA		01/07/2022		427,708							626	626			
100076270	BLUFFTON	SC		01/07/2022		827,902							1,390	1,390			
100076273	SANT CHARLES	MO		01/07/2022		468,045							819	819			
100076275	SACRAMENTO	CA		01/07/2022		679,339							2,209	2,209			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		609,439							1,510	1,510			
100076285	CARROLLTON	TX		01/07/2022		773,961							1,273	1,273			
100076286	GREENSBORO	NC		01/07/2022		340,107							559	559			
100076288	ALPHARETTA	GA		01/07/2022		626,192							1,051	1,051			
100076291	SAN ANTONIO	TX		01/07/2022		484,323							780	780			
100076293	LAKE OSIEGO	OR		01/07/2022		1,734,397							2,793	2,793			
100076297	CALHOUN	GA		01/07/2022		289,241							657	657			
100076298	WHEAT RIDGE	CO		01/07/2022		1,628,952							2,623	2,623			
100076300	CYPRESS	TX		01/07/2022		414,323							1,023	1,023			
100076303	CAPE CORAL	FL		01/07/2022		664,687							1,109	1,109			
100076306	SACO	ME		01/07/2022		855,200							1,377	1,377			
100076307	COLUMBUS	GA		01/07/2022		418,874							674	674			
100076310	MILFORD	DE		01/07/2022		379,350							624	624			
100076311	IRVINGTON	NJ		01/07/2022		809,262							1,264	1,264			
100076313	CHARLOTTE	NC		01/07/2022		513,353							792	792			
100076314	TAMPA	FL		01/07/2022		600,732							927	927			
100076315	CAPE CORAL	FL		01/07/2022		995,821							2,190	2,190			
100076318	SANT AUGUSTINE	FL		01/07/2022		1,046,529							1,793	1,793			
100076319	OKLAHOMA CITY	OK		01/07/2022		335,494							682	682			
100076320	OMAHA	NE		01/07/2022		426,726							731	731			
100076322	N LAS VEGAS	NV		01/07/2022		828,466							1,362	1,362			
100076324	PEPPER PINE	OH		01/07/2022		772,380							1,351	1,351			
100076325	HOUSTON	TX		01/07/2022		853,347							1,448	1,448			
100076326	SPRINGWAY	IA		01/07/2022		1,227,959							3,067	3,067			
100076327	BROKEN BOW	OK		01/07/2022		1,591,020							2,525	2,525			
100076329	HUDSONFIELD	NJ		01/07/2022		873,227							1,377	1,377			
100076330	STOCKTON	CA		01/07/2022		996,963							4,870	4,870			
100076331	BRACENTON BEACH	FL		01/07/2022		928,931							1,592	1,592			
100076332	DRAPER	UT		01/07/2022		978,755							1,651	1,651			
100076333	BLUFFTON	SC		01/07/2022		463,516							17,519	17,519			
100076336	RIVERTON	UT		01/07/2022		964,606							1,683	1,683			
100076337	BUCKEYE	AZ		01/07/2022		935,626							1,532	1,532			
100076338	JONESTOWN	TX		01/07/2022		826,626							1,423	1,423			
100076341	MIAMI	FL		01/07/2022		888,617							1,323	1,323			
100076342	MOUNT PLEASANT	SC		01/07/2022		1,172,153							1,983	1,983			
100076344	LBH	UT		01/07/2022		1,034,876							1,737	1,737			
100076345	VILLAS	NJ		01/07/2022		814,476							1,311	1,311			
100076346	SUPRISE	AZ		01/07/2022		959,918							1,546	1,546			
100076348	PHOENIX	AZ		01/07/2022		1,281,069							2,151	2,151			
100076351	BURLESON	TX		01/07/2022		758,266							1,118	1,118			
100076362	CARROLLTON	TX		01/07/2022		773,961							1,273	1,273			
100076363	VALLEJO	CA		01/07/2022		1,144,990							1,622	1,622			
100076366	IRVINGTON	NJ		01/07/2022		833,143							1,131	1,131			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18	
	2	3					8	9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076357	MOULIPS	IA		01/07/2022		907,335								2,193				
100076355	HOLMES BEACH	FL		12/16/2021		2,542,462								301				
100076357	THORNTON	CO		12/16/2021		1,463,803								1,566				
100076355	ANHEIM	CA		12/16/2021		1,312,566								1,901				
100076356	NEVADA CITY	CA		12/30/2021		1,944,600								600				
100076600	EL MIRAGE	AZ		12/16/2021		709,957								1,096				
100076612	BERNALDA DUNES	CA		12/30/2021		4,589,503								6,620				
100076615	THOUSAND OAKS	CA		12/30/2021		4,798,103								8,130				
100076622	ESCALON	CA		12/16/2021		2,557,323								1,847				
100076628	KEARNY	NJ		12/16/2021		1,122,027								1,505				
100076639	OLYMPIA	WA		12/16/2021		1,084,645								4,963				
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		3,736,663								1,219				
100076648	FORT MYERS	FL		12/16/2021		532,042								1,305				
100076652	PHOENIX	AZ		12/16/2021		806,587								2,492				
100076653	GLENDALE	AZ		12/16/2021		863,419								1,632				
100076657	HAWTHORNE	CA		12/16/2021		1,580,541								4,446				
100076662	STOCKTON	CA		12/16/2021		1,013,732								1,041				
100076666	LA QUINTA	CA		12/30/2021		3,283,203								5,343				
100076673	SUPRISE	AZ		12/16/2021		688,549								3,279				
100076681	CARSON	CA		12/30/2021		1,719,052								4,637				
100076684	PARK CITY	UT		12/16/2021		2,036,190								4,586				
100076697	SAN DIEGO	CA		12/30/2021		2,933,875								2,724				
100076703	CAPE CORRAL	FL		12/30/2021		3,966,099								3,264				
100076708	LA MIRADA	CA		12/30/2021		1,656,831								1,253				
100076719	SIMI VALLEY	CA		12/30/2021		1,984,509								3,973				
100076727	FRESNO	CA		12/30/2021		908,422								1,021				
100076729	LONG BEACH	CA		12/30/2021		2,681,919								4,660				
100076738	EVANS	GA		12/30/2021		711,590								294				
100076740	LA MESA	CA		12/30/2021		3,033,839								3,584				
100076744	FEDERAL WAY	WA		12/30/2021		260,527								4,009				
100076746	TRIECOLA	CA		12/30/2021		1,730,266								1,075				
100076749	CANTON	GA		12/30/2021		2,450,188								1,333				
100076754	KEY BISCAYNE	FL		12/30/2021		730,162								1,384				
100076763	LEAGUE CITY	TX		12/30/2021		1,072,317								1,392				
100076770	PERRYSBURG	OH		12/30/2021		1,116,890								6,247				
100077790	MESA	AZ		12/23/2021		916,669								364				
100077792	NEWPORT BEACH	CA		12/23/2021		3,426,787								515				
100077793	DEARBORN HEIGHTS	MI		12/23/2021		282,983								2,742				
100077794	CLEARWATER	FL		12/23/2021		423,336								488				
100077800	NASHOTAH	WI		12/23/2021		1,926,512								525				
100077804	BAKERSFIELD	CA		12/23/2021		398,250								1,378				
100077805	BAKERSFIELD	CA		12/23/2021		419,903								16				
100077813	LAVERNE	AZ		12/23/2021		911,508								2				
100077866	AMSTERDAM	ND		12/29/2021		383,264								6				
100077868	AMSTERDAM	ND		12/29/2021		46,500								2				
100077869	AMSTERDAM	ND		12/29/2021		67,500								6				
100077870	AMSTERDAM	ND		12/29/2021		206,700								139				
100077871	AMSTERDAM	ND		12/29/2021		18,237								4				
100077872	AMSTERDAM	ND		12/29/2021		81,000								54				
100077873	AMSTERDAM	ND		12/29/2021		7,157								61				
100077874	AMSTERDAM	ND		12/29/2021		6,709								2				

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077875	AMSTERDAM	N.D.		12/29/2021		78,000							3	3	(1)		(1)
100077876	AMSTERDAM	N.D.		12/29/2021		140,800							6	6	(2)		(2)
100077877	AMSTERDAM	N.D.		12/29/2021		23,293							178	178	7		7
100077878	AMSTERDAM	N.D.		12/29/2021		264,000							11	11	(2)		(2)
100077879	AMSTERDAM	N.D.		12/29/2021		286,000							7	7			
100077880	AMSTERDAM	N.D.		12/29/2021		276,800							11	11	6		6
100077881	AMSTERDAM	N.D.		12/29/2021		50,000							2	2			
100077882	AMSTERDAM	N.D.		12/29/2021		69,000							3	3	1		1
100077883	AMSTERDAM	N.D.		12/29/2021		3,970							30	30	1		1
100077884	AMSTERDAM	N.D.		12/29/2021		55,200							2	2	1		1
100077885	AMSTERDAM	N.D.		12/29/2021		90,500							4	4	(1)		(1)
100077886	AMSTERDAM	N.D.		12/29/2021		21,167							162	162	6		6
100077887	AMSTERDAM	N.D.		12/29/2021		118,500							5	5	(1)		(1)
100077888	AMSTERDAM	N.D.		12/29/2021		156,600							8	8			
100077889	AMSTERDAM	N.D.		12/29/2021		286,500							14	14	2		2
100077890	AMSTERDAM	N.D.		12/29/2021		94,400							4	4			
100077891	AMSTERDAM	N.D.		12/29/2021		14,255							107	107	4		4
100077892	AMSTERDAM	N.D.		12/29/2021		81,000							5	5	(1)		(1)
100077893	AMSTERDAM	N.D.		12/29/2021		202,960							12	12	1		1
100077894	AMSTERDAM	N.D.		12/29/2021		26,284							2	2			
100077895	AMSTERDAM	N.D.		12/29/2021		56,400							2	2	1		1
100077896	AMSTERDAM	N.D.		12/29/2021		46,079							2	2			
100077897	AMSTERDAM	N.D.		12/29/2021		49,962							2	2			
100077898	AMSTERDAM	N.D.		12/29/2021		328,829							5,225	5,225	215		215
100077899	AMSTERDAM	N.D.		12/29/2021		246,000							7	7	10		10
100077900	AMSTERDAM	N.D.		12/29/2021		5,790							44	44	2		2
100077901	AMSTERDAM	N.D.		12/29/2021		66,000							4	4	(1)		(1)
100077902	AMSTERDAM	N.D.		12/29/2021		114,000							5	5	1		1
100077903	AMSTERDAM	N.D.		12/29/2021		18,995							138	138	6		6
100077904	AMSTERDAM	N.D.		12/29/2021		187,920							9	9	3		3
100077905	AMSTERDAM	N.D.		12/29/2021		43,400							2	2			
100077906	AMSTERDAM	N.D.		12/29/2021		36,954							75	75	4		4
100077907	AMSTERDAM	N.D.		12/29/2021		51,000							2	2	2		2
100077908	AMSTERDAM	N.D.		12/29/2021		6,750							51	51	2		2
100077909	AMSTERDAM	N.D.		12/29/2021		115,600							3	3	5		5
100077910	AMSTERDAM	N.D.		12/29/2021		20,300							280	280	14		14
100077911	AMSTERDAM	N.D.		12/29/2021		88,500							9	9	9		9
100077912	AMSTERDAM	N.D.		12/29/2021		276,000							11	11	3		3
100077913	AMSTERDAM	N.D.		12/29/2021		57,600							2	2	2		2
100077914	AMSTERDAM	N.D.		12/29/2021		443,800							14	14	11		11
100077915	AMSTERDAM	N.D.		12/29/2021		115,500							4	4	3		3
100077916	AMSTERDAM	N.D.		12/29/2021		10,191							78	78	3		3
100077917	AMSTERDAM	N.D.		12/29/2021		85,500							5	5	6		6
100077918	AMSTERDAM	N.D.		12/29/2021		7,612							48	48	2		2
100077919	AMSTERDAM	N.D.		12/29/2021		89,600							4	4			
100077920	AMSTERDAM	N.D.		12/29/2021		100,000							3	3	4		4
100077922	AMSTERDAM	N.D.		12/29/2021		113,600							6	6	2		2
100077923	AMSTERDAM	N.D.		12/29/2021		840,000							31	31	4		4
100077926	AMSTERDAM	N.D.		12/29/2021		106,400							3	3	3		3
100077927	AMSTERDAM	N.D.		12/29/2021		201,600							8	8	1		1
100077928	AMSTERDAM	N.D.		12/29/2021		60,900							3	3	1		1

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077929	ANISTEDAM	ND		12/29/2021		111,297							226	226	10		10
100077930	ANISTEDAM	ND		12/29/2021		270,000							10	10	1		1
100077931	ANISTEDAM	ND		12/29/2021		23,224							197	211	9		9
100077932	ANISTEDAM	ND		12/29/2021		21,676							197	197	8		8
100077933	ANISTEDAM	ND		12/29/2021		252,000							10	10	1		1
100077934	ANISTEDAM	ND		12/29/2021		76,000							3	3	2		2
100077950	CHANDLER	AZ		01/13/2022		590,986							934	934			
100077953	LOS ANGELES	CA		01/13/2022		3,277,734							5,252	5,252			
100077954	APACHE JUNCTION	AZ		01/06/2022		435,536							630	630			
100077955	COLORADO SPRINGS	CO		01/13/2022		515,609							1,285	1,285			
100077959	FREEDPORT	TX		02/18/2022		468,175							644	644			
100077961	MUKILTEO	WA		01/06/2022		3,077,422							4,931	4,931			
100077963	JACKSONVILLE BEACH	FL		01/13/2022		398,773							1,227	1,227			
100077965	SAVANNAH	GA		01/13/2022		752,024							1,216	1,216			
100077966	DOUGLASVILLE	GA		01/06/2022		1,263,754							1,633	1,633			
100077969	CHARLOTTE	NC		01/06/2022		1,061,297							2,834	2,834			
100077974	SAN RAFAEL	CA		01/13/2022		1,397,161							3,864	3,864			
100077977	WINTER HAVEN	FL		01/06/2022		811,935							1,035	1,035			
100077978	CHICAGO	IL		01/06/2022		411,496							465	465			
100077980	TULSA	CA		02/18/2022		1,358,991							1,728	1,728			
100077983	HESPERIA	CA		02/18/2022		1,203,293							1,928	1,928			
100077984	SAN DIEGO	CA		01/06/2022		440,388							750	750			
100077991	AUBURN	CA		02/18/2022		2,706,228							5,531	5,531			
100077993	DECATUR	GA		01/13/2022		764,535							1,475	1,475			
100077996	MONTEREY PARK	CA		02/18/2022		3,604,880							6,285	6,285			
100077997	AVONDALE	AZ		01/13/2022		1,002,885							1,573	1,573			
100078004	LUTHERVILLE	MD		01/12/2022		949,051							1,705	1,705			
100078006	WEEHAWKEN	NJ		01/12/2022		1,721,332							2,867	2,867			
100078008	LITTLE FERRY	NJ		01/12/2022		628,665							2,185	2,185			
100078010	EDGEWATER	MD		01/12/2022		3,736,005							9,009	9,009			
100078012	LAKE FOREST	IL		01/12/2022		3,348,651							5,469	5,469			
100078014	AVALON	NJ		01/12/2022		11,694,081							16,596	16,596			
100078016	GILBERT	AZ		01/12/2022		3,209,921							4,649	4,649			
100078028	MIRAMAR LAKES	FL		01/12/2022		10,145,789							18,120	18,120			
100078030	BALDWIN	NY		01/12/2022		1,589,307							2,275	2,275			
100078036	GREENWICH	PA		01/12/2022		970,831							4,886	4,886			
100078038	DELAWARE BEACH	FL		01/12/2022		5,812,295							10,103	10,103			
100078040	MIAMI	FL		01/12/2022		1,163,453							2,501	2,501			
100078504	ANISTEDAM	ND		01/26/2022		45,000							2	2	2		2
100078505	ANISTEDAM	ND		01/26/2022		220,500							12	12	(2)		(2)
100078506	ANISTEDAM	ND		01/26/2022		120,000							6	6			
100078507	ANISTEDAM	ND		01/26/2022		88,800							3	3			
100078508	ANISTEDAM	ND		01/26/2022		14,919							112	112	3		3
100078510	ANISTEDAM	ND		01/26/2022		36,157							128	128	4		4
100078511	ANISTEDAM	ND		01/26/2022		135,000							15	15	(2)		(2)
100078512	ANISTEDAM	ND		01/26/2022		12,112							76	76	2		2
100078513	ANISTEDAM	ND		01/26/2022		102,000							3	3	5		5
100078514	ANISTEDAM	ND		01/26/2022		8,945							79	79	3		3
100078515	ANISTEDAM	ND		01/26/2022		126,000							6	6	5		5
100078516	ANISTEDAM	ND		01/26/2022		293,000							13	13	(1)		(1)
100078517	ANISTEDAM	ND		01/26/2022		36,000							1	1	1		1

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078518	ANSTERDAM	N.D.		01/26/2022		36,000							1	1	1		1
100078519	ANSTERDAM	N.D.		01/26/2022		36,000							1	1	1		1
100078520	ANSTERDAM	N.D.		01/26/2022		73,500			4				4	4	4		4
100078522	ANSTERDAM	N.D.		01/26/2022		111,000			111,000				6	6	(1)		(1)
100078523	ANSTERDAM	N.D.		01/26/2022		259,500							13	13	(1)		(1)
100078524	ANSTERDAM	N.D.		01/26/2022		23,046							174	174	5		5
100078525	ANSTERDAM	N.D.		01/26/2022		87,440			4				4	4			
100078526	ANSTERDAM	N.D.		01/26/2022		156,000							7	7			
100078527	ANSTERDAM	N.D.		01/26/2022		6,403							48	48	1		1
100078528	ANSTERDAM	N.D.		01/26/2022		72,000			72,000				4	4	(1)		(1)
100078529	ANSTERDAM	N.D.		01/26/2022		568,500							36	36	(8)		(8)
100078530	ANSTERDAM	N.D.		01/26/2022		101,247							749	749	22	22	22
100078531	ANSTERDAM	N.D.		01/26/2022		300,000			300,000				16	16	(3)		(3)
100078532	ANSTERDAM	N.D.		01/26/2022		26,613							203	203	6		6
100078533	ANSTERDAM	N.D.		01/26/2022		142,600							7	7	4		4
100078534	ANSTERDAM	N.D.		01/26/2022		12,703							95	95	3		3
100078535	ANSTERDAM	N.D.		01/26/2022		165,000							10	10	(2)		(2)
100078536	ANSTERDAM	N.D.		01/26/2022		14,574							110	110	3		3
100078537	ANSTERDAM	N.D.		01/26/2022		320,986			320,986				21,805	21,805	699		699
100078538	ANSTERDAM	N.D.		01/26/2022		175,500							10	10	(1)		(1)
100078539	ANSTERDAM	N.D.		01/26/2022		15,112							136	136	4		4
100078540	ANSTERDAM	N.D.		01/26/2022		441,000							15	15			
100078541	ANSTERDAM	N.D.		01/26/2022		79,500							3	3	3		3
100078542	ANSTERDAM	N.D.		01/26/2022		113,400							5	5			
100078543	ANSTERDAM	N.D.		01/26/2022		66,000							4	4			
100078544	ANSTERDAM	N.D.		01/26/2022		5,867							44	44	1		1
100078545	ANSTERDAM	N.D.		01/26/2022		19,197							145	145	5		5
100078546	ANSTERDAM	N.D.		01/26/2022		217,500							11	11	(1)		(1)
100078547	ANSTERDAM	N.D.		01/26/2022		67,500							4	4			
100078548	ANSTERDAM	N.D.		01/26/2022		5,967							45	45	1		1
100078549	ANSTERDAM	N.D.		01/26/2022		234,000							14	14	(3)		(3)
100078550	ANSTERDAM	N.D.		01/26/2022		20,816							155	155	5		5
100078551	ANSTERDAM	N.D.		01/26/2022		58,500							4	4	(1)		(1)
100078552	ANSTERDAM	N.D.		01/26/2022		5,167							39	39	1		1
100078553	ANSTERDAM	N.D.		01/26/2022		120,000							5	5			
100078554	ANSTERDAM	N.D.		01/26/2022		240,000							8	8	6		6
100078555	ANSTERDAM	N.D.		01/26/2022		297,750							18	18	(1)		(1)
100078556	ANSTERDAM	N.D.		01/26/2022		51,638							464	464	14		14
100078557	ANSTERDAM	N.D.		01/26/2022		196,800							11	11	(2)		(2)
100078558	ANSTERDAM	N.D.		01/26/2022		405,320							11	11	11		11
100078559	ANSTERDAM	N.D.		01/26/2022		104,200							5	5	(1)		(1)
100078560	ANSTERDAM	N.D.		01/26/2022		95,200							5	5	(1)		(1)
100078561	ANSTERDAM	N.D.		01/26/2022		1,456,000							72	72	(13)		(13)
100078562	ANSTERDAM	N.D.		01/26/2022		165,000							10	10	(2)		(2)
100078563	ANSTERDAM	N.D.		01/26/2022		134,275							272	272	10		10
100078564	ANSTERDAM	N.D.		01/26/2022		97,500							5	5			
100078565	ANSTERDAM	N.D.		01/26/2022		17,274							127	127	4		4
100078566	ANSTERDAM	N.D.		01/26/2022		14,719							288	288	9		9
100078567	ANSTERDAM	N.D.		01/26/2022		85,320							5	5	(1)		(1)
100078568	ANSTERDAM	N.D.		01/26/2022		118,400							6	6	(1)		(1)
100078569	ANSTERDAM	N.D.		01/26/2022		100,400							5	5			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18
	Loan Number	City	State	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13			
	100078570	ANISTEDAM	ND	01/26/2022		55,200						2,249	2,249	118	118
	100078571	ANISTEDAM	ND	01/26/2022		55,200						2,249	2,249	118	118
	100078572	ANISTEDAM	ND	01/26/2022		48,800			48,800			2,725	2,725	88	88
	100078573	ANISTEDAM	ND	01/26/2022		105,000						6	6	(1)	(1)
	100078574	ANISTEDAM	ND	01/26/2022		9,340						70	70	2	2
	100078575	ANISTEDAM	ND	01/26/2022		467,600						23	23	(4)	(4)
	100078576	ANISTEDAM	ND	01/26/2022		116,100						5	5	2	2
	100078577	ANISTEDAM	ND	01/26/2022		61,500						3	3		
	100078578	ANISTEDAM	ND	01/26/2022		5,461						41	41	1	1
	100078579	ANISTEDAM	ND	01/26/2022		156,000						7	7		
	100078580	ANISTEDAM	ND	01/26/2022		157,500						8	8		
	100078581	ANISTEDAM	ND	01/26/2022		13,986						106	106	3	3
	100078582	ANISTEDAM	ND	01/26/2022		155,936						8	8	(3)	(3)
	100078583	ANISTEDAM	ND	01/26/2022		111,915						219	219	7	7
	100078584	ANISTEDAM	ND	01/26/2022		4,536									
	100078585	ANISTEDAM	ND	01/26/2022		123,106									
	100078586	ANISTEDAM	ND	01/26/2022		4,989						241	241	8	8
	100078587	ANISTEDAM	ND	01/26/2022		5,171									
	100078588	ANISTEDAM	ND	01/26/2022		127,383						250	250	12	12
	100078589	ANISTEDAM	ND	01/26/2022		105,051						206	206	10	10
	100078590	ANISTEDAM	ND	01/26/2022		4,889									
	100078591	ANISTEDAM	ND	01/26/2022		120,668						236	236	11	11
	100078592	ANISTEDAM	ND	01/26/2022		6,169						299	299	12	12
	100078593	ANISTEDAM	ND	01/26/2022		152,204									
	100078594	ANISTEDAM	ND	01/26/2022		4,717									
	100078595	ANISTEDAM	ND	01/26/2022		116,392						228	228	10	10
	100078596	ANISTEDAM	ND	01/26/2022		62,400						38	38	1	1
	100078597	ANISTEDAM	ND	01/26/2022		5,177						44	44	1	1
	100078598	ANISTEDAM	ND	01/26/2022		5,714						3	3	1	1
	100078599	ANISTEDAM	ND	01/26/2022		60,200						3	3	2	2
	100078600	ANISTEDAM	ND	01/26/2022		64,500						85	85	3	3
	100078601	ANISTEDAM	ND	01/26/2022		11,491						13	13	(3)	(3)
	100078602	ANISTEDAM	ND	01/26/2022		205,200						68	68	2	2
	100078603	ANISTEDAM	ND	01/26/2022		9,070						53	53	2	2
	100078604	ANISTEDAM	ND	01/26/2022		7,062						5	5	(1)	(1)
	100078605	ANISTEDAM	ND	01/26/2022		79,500						4	4	5	5
	100078606	ANISTEDAM	ND	01/26/2022		93,600						10	10	(2)	(2)
	100078607	ANISTEDAM	ND	01/26/2022		174,576						117	117	4	4
	100078608	ANISTEDAM	ND	01/26/2022		15,503						55	55	(3)	(3)
	100078609	ANISTEDAM	ND	01/26/2022		1,219,500						40	40	(2)	(2)
	100078610	ANISTEDAM	ND	01/26/2022		880,000						13	13	(1)	(1)
	100078611	ANISTEDAM	ND	01/26/2022		264,640						85	85	(5)	(5)
	100078612	ANISTEDAM	ND	01/26/2022		1,794,320						63	63	(4)	(4)
	100078613	ANISTEDAM	ND	01/26/2022		1,402,170						51	51	2	2
	100078614	ANISTEDAM	ND	01/26/2022		6,796						3	3		
	100078617	ANISTEDAM	ND	01/26/2022		76,500						35	35	1	1
	100078618	ANISTEDAM	ND	01/26/2022		3,612						2	2	1	1
	100078619	ANISTEDAM	ND	01/26/2022		42,000						4	4	2	2
	100078620	ANISTEDAM	ND	01/26/2022		79,500						53	53	2	2
	100078621	ANISTEDAM	ND	01/26/2022		7,070						9	9	6	6
	100078622	ANISTEDAM	ND	01/26/2022		201,000									

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078623	ANSTERDAM	N.D.		01/26/2022		17,849							135	135	5		5
100078624	ANSTERDAM	N.D.		01/26/2022		52,500							2	2	2		2
100078625	ANSTERDAM	N.D.		01/26/2022		40,800							2	2	(1)		(1)
100078626	ANSTERDAM	N.D.		01/26/2022		18,184							133	133	4		4
100078627	ANSTERDAM	N.D.		01/26/2022		105,000							5	5	3		3
100078628	ANSTERDAM	N.D.		01/26/2022		9,315							71	71	2		2
100078629	ANSTERDAM	N.D.		01/26/2022		52,500							2	2	2		2
100078630	ANSTERDAM	N.D.		01/26/2022		4,553							41	41	1		1
100078631	ANSTERDAM	N.D.		01/26/2022		124,800							4	4	4		4
100080258	ANSTERDAM	N.D.		02/22/2022		118,000							6	6			6
100080259	ANSTERDAM	N.D.		02/22/2022		100,000							5	5			5
100080260	ANSTERDAM	N.D.		02/22/2022		79,500							3	3			3
100080261	ANSTERDAM	N.D.		02/22/2022		70,500							3	3			3
100080262	ANSTERDAM	N.D.		02/22/2022		40,000							2	2	2		2
100080263	ANSTERDAM	N.D.		02/22/2022		345,000							14	14	11		11
100080264	ANSTERDAM	N.D.		02/22/2022		85,400							3	3			3
100080265	ANSTERDAM	N.D.		02/22/2022		87,000							4	4	4		4
100080266	ANSTERDAM	N.D.		02/22/2022		578,400							18	18	4		4
100080267	ANSTERDAM	N.D.		02/22/2022		76,500							3	3	4		4
100080268	ANSTERDAM	N.D.		02/22/2022		6,864							50	50	2		2
100080269	ANSTERDAM	N.D.		02/22/2022		7,668							57	57	2		2
100080270	ANSTERDAM	N.D.		02/22/2022		87,000							3	3	5		5
100080271	ANSTERDAM	N.D.		02/22/2022		236,600							11	11	(1)		(1)
100080272	ANSTERDAM	N.D.		02/22/2022		397,500							19	19	11		11
100080273	ANSTERDAM	N.D.		02/22/2022		92,800							5	5			5
100080274	ANSTERDAM	N.D.		02/22/2022		168,000							5	5	5		5
100080275	ANSTERDAM	N.D.		02/22/2022		40,272							299	299	11		11
100080276	ANSTERDAM	N.D.		02/22/2022		130,000							6	6			6
100080277	ANSTERDAM	N.D.		02/22/2022		199,500							7	7			7
100080278	ANSTERDAM	N.D.		02/22/2022		17,842							133	133	5		5
100080279	ANSTERDAM	N.D.		02/22/2022		4,627											
100080280	ANSTERDAM	N.D.		02/22/2022		114,153							226	226	8		8
100080281	ANSTERDAM	N.D.		02/22/2022		5,171											
100080282	ANSTERDAM	N.D.		02/22/2022		127,583							252	252	9		9
100080283	ANSTERDAM	N.D.		02/22/2022		288,800							13	13	(1)		(1)
100080284	ANSTERDAM	N.D.		02/22/2022		42,840							2	2	2		2
100080285	ANSTERDAM	N.D.		02/22/2022		43,400							2	2			2
100080286	ANSTERDAM	N.D.		02/22/2022		42,000							1	1	3		3
100080287	ANSTERDAM	N.D.		02/22/2022		59,800							3	3	2		2
100080288	ANSTERDAM	N.D.		02/22/2022		12,063							108	108	4		4
100080289	ANSTERDAM	N.D.		02/22/2022		25,494							230	230	9		9
100080290	ANSTERDAM	N.D.		02/22/2022		147,000							9	9			9
100080291	ANSTERDAM	N.D.		02/22/2022		132,000							3	3	6		6
100080292	ANSTERDAM	N.D.		02/22/2022		85,400							3	3			3
100080293	ANSTERDAM	N.D.		02/22/2022		63,000							2	2	2		2
100080294	ANSTERDAM	N.D.		02/22/2022		5,595							42	42	2		2
100080295	ANSTERDAM	N.D.		02/22/2022		393,000							17	17			17
100080296	ANSTERDAM	N.D.		02/22/2022		34,353							306	306	12		12
100080298	ANSTERDAM	N.D.		02/22/2022		62,400							2	2			2
100080300	ANSTERDAM	N.D.		02/22/2022		926,500							17	17	22		22
100080301	ANSTERDAM	N.D.		02/22/2022		47,026							355	355	15		15

SCHEDULE B - PART 3

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100080302	AMSTERDAM		ND		02/22/2022		335,500							16	16	(1)		(1)
100080303	AMSTERDAM		ND		02/22/2022		1,731,000							87	87	(5)		(5)
100080304	AMSTERDAM		ND		02/22/2022		138,000							7	7			7
100080305	AMSTERDAM		ND		02/22/2022		1,755,000							88	88	(5)		(5)
100080306	AMSTERDAM		ND		02/22/2022		1,608,000							81	81	(4)		(4)
100080307	AMSTERDAM		ND		02/22/2022		126,000							6	6			6
100080308	AMSTERDAM		ND		02/22/2022		122,200							6	6			6
100080309	AMSTERDAM		ND		02/22/2022		10,997							82	82	3		3
100080310	AMSTERDAM		ND		02/22/2022		16,119							119	119	5		5
100080311	AMSTERDAM		ND		02/22/2022		180,000							8	8	(2)		(2)
100080312	AMSTERDAM		ND		02/22/2022		6,027							45	45	2		2
100080313	AMSTERDAM		ND		02/22/2022		75,000							3	3			3
100080314	AMSTERDAM		ND		02/22/2022		103,200							4	4			4
100080315	AMSTERDAM		ND		02/22/2022		118,500							6	6			6
100080316	AMSTERDAM		ND		02/22/2022		10,534							79	79	3		3
100080317	AMSTERDAM		ND		02/22/2022		361,200							16	16	(1)		(1)
100080318	AMSTERDAM		ND		02/22/2022		60,000							2	2			2
100080319	AMSTERDAM		ND		02/22/2022		1,179,000							59	59	(3)		(3)
100080320	AMSTERDAM		ND		02/22/2022		67,500							3	3			3
100080321	AMSTERDAM		ND		02/22/2022		202,500							6	6	9		9
100080322	AMSTERDAM		ND		02/22/2022		18,105							136	136	6		6
100080325	AMSTERDAM		ND		02/22/2022		12,060							91	91	4		4
100080326	AMSTERDAM		ND		02/22/2022		135,000							6	6	4		4
100080327	AMSTERDAM		ND		02/22/2022		38,700							1	1	2		2
100080328	AMSTERDAM		ND		02/22/2022		3,459							26	26	1		1
100080329	AMSTERDAM		ND		02/22/2022		204,000							5	5	10		10
100080330	AMSTERDAM		ND		02/22/2022		8,382							75	75	3		3
100080331	AMSTERDAM		ND		02/22/2022		96,000							3	3	5		5
100080332	AMSTERDAM		ND		02/22/2022		106,500							4	4	5		5
100080333	AMSTERDAM		ND		02/22/2022		9,522							71	71	3		3
100080334	AMSTERDAM		ND		02/22/2022		51,000							3	3			3
100080335	AMSTERDAM		ND		02/22/2022		1,137,000							31	31	45		45
100080474	FONTANA		CA		03/24/2022		1,265,765							1,561	1,561			1,561
100080758	ASHEVILLE		NC		03/24/2022		1,645,098							1,869	1,869			1,869
100080762	MIAMI		FL		03/24/2022		1,230,927							1,488	1,488			1,488
100080763	DELRAY BEACH		FL		03/24/2022		3,806,651							4,660	4,660			4,660
100080768	SHOW LOW		AZ		03/24/2022		1,817,775							2,454	2,454			2,454
100080769	TAUERNIER		FL		03/24/2022		878,701							1,622	1,622			1,622
100080771	VERNON		CT		03/24/2022		580,390							589	589			589
100080772	VERO BEACH		FL		03/24/2022		245,441							325	325			325
100080799	ST AUGUSTINE		FL		03/24/2022		1,470,855							1,872	1,872			1,872
100080803	KISSIMEE		FL		03/24/2022		801,820							925	925			925
100081555	NEW HAVEN		CT		03/14/2022		605,768							813	813			813
100081556	IRVINGTON		NJ		03/14/2022		1,174,199							1,561	1,561			1,561
100081559	MIDDLETOWN		OH		03/14/2022		264,246							348	348			348
100081563	HEMPSTEAD		NY		03/14/2022		1,170,095							1,576	1,576			1,576
100081564	NEWARK		NJ		03/14/2022		1,291,619							1,717	1,717			1,717
100081565	DETROIT		MI		03/14/2022		345,265							416	416			416
100081568	HIGH AND LAKES		NJ		03/14/2022		582,637							817	817			817
100081584	LAS VEGAS		NV		03/24/2022		1,614,148							2,438	2,438			2,438
100081585	HOUSTON		TX		03/24/2022		442,682							424	424			424

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008186	HOUSTON	TX		03/24/2022		2,336,362							2,371	2,371			
10008187	DEERFIELD BEACH	FL		03/24/2022		671,786							705	705			
10008191	OZONE PARK	NY		03/24/2022		1,544,185							1,792	1,792			
10008192	ROSAMOND	CA		03/24/2022		825,210							938	938			
10008193	CORAL GABLES	FL		03/24/2022		2,720,144							2,582	2,582			
10008194	CORONA	CA		03/24/2022		999,102							1,201	1,201			
10008196	CONDE	TX		03/24/2022		999,514							1,402	1,402			
10008198	MONTCLAIR	NJ		03/24/2022		1,693,548							3,032	3,032			
10008199	HIALEAH	FL		03/24/2022		1,061,998							992	992			
10008195	SOUTH OZONE PARK	NY		03/24/2022		880,448							1,108	1,108			
10008197	FORNEY	TX		03/24/2022		1,099,283							1,570	1,570			
10008198	SAINT AUGUSTINE	FL		03/24/2022		1,273,618							1,489	1,489			
10008199	BEECH MOUNTAIN	NC		03/24/2022		371,203							522	522			
10008191	DEERFIELD BEACH	FL		03/24/2022		973,511							1,064	1,064			
10008192	BLOWING ROCK	NC		03/24/2022		344,760							1,242	1,242			
10008193	PEARLAND	TX		03/24/2022		752,220							880	880			
10008194	HUNTINGTON BEACH	CA		03/24/2022		1,574,449							2,003	2,003			
10008191	DAVENPORT	FL		03/24/2022		1,400,891							1,752	1,752			
10008192	YOUNGSVILLE	NC		03/24/2022		1,055,012							1,144	1,144			
10008192	MIDDLETOWN	CT		03/24/2022		1,275,455							1,469	1,469			
10008193	CORAL SPRINGS	FL		03/24/2022		527,279							532	532			
10008197	CELEBRATION	FL		03/24/2022		1,359,474							1,705	1,705			
10008193	MATLACHA	FL		03/24/2022		3,228,390							10,680	10,680			
10008196	NORTH BERGEN	NJ		03/24/2022		1,935,542							2,626	2,626			
10008197	WEST CHESTER	PA		03/24/2022		864,340							993	993			
10008190	NORTH REDINGTON BEACH	FL		03/24/2022		729,117							3,341	3,341			
10008191	JACKSON	NJ		03/24/2022		647,003							1,257	1,257			
10008192	PHILLIPSBURG	NJ		03/24/2022		350,578							391	391			
10008194	FORT LEE	NJ		03/24/2022		993,477							1,936	1,936			
10008196	COVINGTON	GA		03/24/2022		408,982							462	462			
10008193	LA JOLLA	CA		03/24/2022		220,478							5,000	5,000			
10008194	BRANFORD	CT		03/24/2022		810,839							2,832	2,832			
10008195	MARYVILLE	TN		03/24/2022		590,368							588	588			
10008177	SOUTH JORDAN	UT		03/30/2022		762,117							1,194	1,194			
10008179	DALLAS	TX		03/30/2022		888,283							3,951	3,951			
10008180	BELL CANYON	CA		03/30/2022		5,673,000							16,000	16,000			
10008181	ZIVOLLE	LA		03/30/2022		701,773							1,267	1,267			
10008184	SPRINGFIELD	PA		03/30/2022		491,975							1,369	1,369			
10008185	DEERFIELD BEACH	FL		04/12/2022		1,109,494							1,006	1,006			
10008186	SANTA FE	NM		04/12/2022		1,550,064							2,221	2,221			
10008187	STEAMBOAT SPRINGS	CO		03/30/2022		738,046							772	772			
10008191	FLORISSANT	MO		03/30/2022		381,762							499	499			
10008193	BEND	OR		03/30/2022		494,413							1,036	1,036			
10008197	NORTH MIAMI	FL		03/30/2022		361,381							534	534			
100081798	KUWA	ID		03/30/2022		873,734							16,221	16,221			
10008190	BROOKLYN	NY		03/30/2022		1,617,704							2,074	2,074			
10008197	HARRISON	NJ		03/30/2022		1,471,292							1,845	1,845			
10008198	PORT SAINT LUCIE	FL		03/30/2022		734,752							978	978			
10008192	CORONA	CA		03/30/2022		1,490,380							1,993	1,993			
10008191	MABLETON	GA		03/30/2022		1,006,613							1,246	1,246			
100081916	TUCSON	AZ		03/30/2022		731,963							1,779	1,779			

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1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081818	LA PUENTE	CA		03/30/2022		2,122,157							2,438	2,438			
100081820	SCOTTSDALE	AZ		04/12/2022		1,668,840							2,087	2,087			
100081821	LOS ANGELES	CA		03/30/2022		5,667,251							1,203	1,203			
100081822	STELLACOOM	WA		03/30/2022		3,372,544			3,372,544				3,777	3,777			
100081824	LOS ANGELES	CA		03/30/2022		3,009,279							3,555	3,555			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		911,430							759	759			
100081834	CYPRESS	CA		03/30/2022		661,337							877	877			
100081837	HOMESTEAD	FL		03/30/2022		580,638							1,114	1,114			
100081838	PALM SPRINGS	CA		03/30/2022		2,243,963							2,731	2,731			
100081844	WEST ALLIS	WI		03/30/2022		530,661							602	602			
100081856	PALM BOY GDS	FL		04/12/2022		552,464							508	508			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		2,262,379							2,663	2,663			
100081860	WEST HILLS	CA		03/31/2022		2,479,031							2,946	2,946			
100081881	LAKESIDE	CA		03/31/2022		1,154,046							2,253	2,253			
100081882	LADERA RANCH	CA		03/31/2022		5,093,011							6,952	6,952			
100081883	SANTA ROSA BEACH	FL		03/31/2022		2,574,693							3,420	3,420			
100081884	FULLERTON	CA		03/31/2022		2,094,326							3,058	3,058			
100081885	TEMPLE CITY	CA		03/31/2022		2,305,529							28,674	28,674			
100081887	CHATHAM	CA		03/31/2022		1,320,095							1,914	1,914			
100081888	SAN DIEGO	CA		03/31/2022		1,506,882							2,431	2,431			
100081890	ANAHEIM	CA		03/31/2022		1,249,599							2,087	2,087			
100081893	AMSTERDAM	ND		03/30/2022		503,100							15	15	4		4
100081894	AMSTERDAM	ND		03/30/2022		10,096							90	90	2		2
100081895	AMSTERDAM	ND		03/30/2022		57,750							2	2	2		2
100081896	AMSTERDAM	ND		03/30/2022		79,600							4	4	1		1
100081897	AMSTERDAM	ND		03/30/2022		81,000							3	3	3		3
100081898	AMSTERDAM	ND		03/30/2022		14,526							106	106	3		3
100081899	AMSTERDAM	ND		03/30/2022		68,000							3	3			
100081900	AMSTERDAM	ND		03/30/2022		5,991							53	53	1		1
100081901	AMSTERDAM	ND		03/30/2022		47,600							2	2	2		2
100081902	AMSTERDAM	ND		03/30/2022		51,443							168	168	4		4
100081903	AMSTERDAM	ND		03/30/2022		84,400							4	4			
100081904	AMSTERDAM	ND		03/30/2022		72,800							3	3	(1)		(1)
100081905	AMSTERDAM	ND		03/30/2022		7,027							51	51	1		1
100081906	AMSTERDAM	ND		03/30/2022		57,400							3	3			
100081907	AMSTERDAM	ND		03/30/2022		5,542							40	40	1		1
100081908	AMSTERDAM	ND		03/30/2022		20,956							128	128	3		3
100081909	AMSTERDAM	ND		03/30/2022		73,240							6	6	1		1
100081910	AMSTERDAM	ND		03/30/2022		173,000							7	7	7		7
100081911	AMSTERDAM	ND		03/30/2022		79,500							4	4			
100081912	AMSTERDAM	ND		03/30/2022		7,167							52	52	1		1
100081913	AMSTERDAM	ND		03/30/2022		19,241							169	169	4		4
100081914	AMSTERDAM	ND		03/30/2022		219,900							8	8	(1)		(1)
100081915	AMSTERDAM	ND		03/30/2022		315,000							12	12			
100081916	AMSTERDAM	ND		03/30/2022		80,000							3	3	1		1
100081917	AMSTERDAM	ND		03/30/2022		290,000							13	13	10		10
100081918	AMSTERDAM	ND		03/30/2022		12,897							95	95	3		3
100081919	AMSTERDAM	ND		03/30/2022		288,600							13	13	1		1
100081920	AMSTERDAM	ND		03/30/2022		174,000							6	6	(1)		(1)
100081921	AMSTERDAM	ND		03/30/2022		417,000							19	19	(5)		(5)
100081922	AMSTERDAM	ND		03/30/2022		22,596							164	164	4		4

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081923	ANSTERDAM	N.D.		03/30/2022		153,000							7	7	1		1
100081924	ANSTERDAM	N.D.		03/30/2022		13,793							100	100	2		2
100081925	ANSTERDAM	N.D.		03/30/2022		182,000							6	6	9		9
100081926	ANSTERDAM	N.D.		03/30/2022		348,000							13	13			
100081927	ANSTERDAM	N.D.		03/30/2022		426,000							20	20	(1)		(1)
100081928	ANSTERDAM	N.D.		03/30/2022		77,000							4	4	2		2
100081929	ANSTERDAM	N.D.		03/30/2022		82,500							3	3			
100081930	ANSTERDAM	N.D.		03/30/2022		7,219							64	64	1		1
100081931	ANSTERDAM	N.D.		03/30/2022		169,400							8	8			
100081932	ANSTERDAM	N.D.		03/30/2022		51,000							2	2			
100081933	ANSTERDAM	N.D.		03/30/2022		237,000							14	14	(2)		(2)
100081934	ANSTERDAM	N.D.		03/30/2022		13,779							292	292	11		11
100081935	ANSTERDAM	N.D.		03/30/2022		127,500							13	13			
100081936	ANSTERDAM	N.D.		03/30/2022		11,481							70	70	2		2
100081937	ANSTERDAM	N.D.		03/30/2022		220,800							10	10	(1)		(1)
100081938	ANSTERDAM	N.D.		03/30/2022		223,000							10	10			
100081939	ANSTERDAM	N.D.		03/30/2022		20,000							147	147	3		3
100081940	ANSTERDAM	N.D.		03/30/2022		400,000							24	24	(1)		(1)
100081941	ANSTERDAM	N.D.		03/30/2022		77,600							221	221	7		7
100081943	ANSTERDAM	N.D.		03/30/2022		169,244							5	5	7		7
100081944	ANSTERDAM	N.D.		03/30/2022		86,575							642	642	17		17
100081945	ANSTERDAM	N.D.		03/30/2022		6,529							49	49	1		1
100081946	ANSTERDAM	N.D.		03/30/2022		99,000							4	4	3		3
100081947	ANSTERDAM	N.D.		03/30/2022		4,673							34	34	1		1
100081948	ANSTERDAM	N.D.		03/30/2022		105,000							5	5	(1)		(1)
100081949	ANSTERDAM	N.D.		03/30/2022		129,000							7	7			
100081950	ANSTERDAM	N.D.		03/30/2022		11,537							86	86	2		2
100081951	ANSTERDAM	N.D.		03/30/2022		42,000							2	2	1		1
100081954	ANSTERDAM	N.D.		03/30/2022		7,783							58	58	2		2
100081955	ANSTERDAM	N.D.		03/30/2022		87,000							3	3	3		3
100081956	ANSTERDAM	N.D.		03/30/2022		7,164							52	52	1		1
100081957	ANSTERDAM	N.D.		03/30/2022		102,000							6	6			
100081958	ANSTERDAM	N.D.		03/30/2022									34,484	34,484	65		65
100081959	ANSTERDAM	N.D.		03/30/2022		78,000							3	3	2		2
100081960	ANSTERDAM	N.D.		03/30/2022		6,976							52	52	1		1
100081961	ANSTERDAM	N.D.		03/30/2022		44,000							2	2			
100081962	ANSTERDAM	N.D.		03/30/2022		72,000							2	2	4		4
100081963	ANSTERDAM	N.D.		03/30/2022		82,500							2	2	4		4
100081964	ANSTERDAM	N.D.		03/30/2022		339,000							19	19	(1)		(1)
100081965	ANSTERDAM	N.D.		03/30/2022		30,309							226	226	5		5
100081966	ANSTERDAM	N.D.		03/30/2022		68,600							3	3			
100081967	ANSTERDAM	N.D.		03/30/2022		102,000							3	3	3		3
100081968	ANSTERDAM	N.D.		03/30/2022									32,038	32,038	746		746
100081969	ANSTERDAM	N.D.		03/30/2022		96,052							188	188	4		4
100081970	ANSTERDAM	N.D.		03/30/2022		159,000							7	7			
100081971	ANSTERDAM	N.D.		03/30/2022		219,000							9	9			
100081972	ANSTERDAM	N.D.		03/30/2022		244,500							10	10			
100081973	ANSTERDAM	N.D.		03/30/2022		210,000							8	8	7		7
100081974	ANSTERDAM	N.D.		03/30/2022		118,200							4	4	(1)		(1)
100081975	ANSTERDAM	N.D.		03/30/2022		112,500							5	5	4		4
100081976	ANSTERDAM	N.D.		03/30/2022		10,135							74	74	2		2

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008197	ANSTERDAI	ND		03/30/2022		1,437,000							50	50	12		12
10008198	ANSTERDAI	ND		03/30/2022		237,842							1,741	1,741	42		42
10008199	ANSTERDAI	ND		03/30/2022		58,500							3	3			3
10008190	ANSTERDAI	ND		03/30/2022		279,000							11	11	1		1
10008181	ANSTERDAI	ND		03/30/2022		54,000							2	2			
10008182	ANSTERDAI	ND		03/30/2022		67,200							3	3			
10008183	ANSTERDAI	ND		03/30/2022		57,000							2	2			
10008184	ANSTERDAI	ND		03/30/2022		32,403							239	239	6		6
10008185	ANSTERDAI	ND		03/30/2022		360,000							15	15			
10008186	ANSTERDAI	ND		03/30/2022		468,000							17	17	(2)		(2)
10008187	ANSTERDAI	ND		03/30/2022		47,600							2	2	2		2
10008188	ANSTERDAI	ND		03/30/2022		47,600							1	1	2		2
10008189	ANSTERDAI	ND		03/30/2022		42,000							2	2	1		1
10008190	ANSTERDAI	ND		03/30/2022		42,000							2	2	1		1
10008191	ANSTERDAI	ND		03/30/2022		7,022							52	52	1		1
10008192	ANSTERDAI	ND		03/30/2022		78,000							3	3			
10008193	ANSTERDAI	ND		03/30/2022		36,880							1	1			
10008194	ANSTERDAI	ND		03/30/2022		204,000							8	8	(1)		(1)
10008195	ANSTERDAI	ND		03/30/2022		91,000							4	4	(1)		(1)
10008196	ANSTERDAI	ND		03/30/2022		9,909							91	91	2		2
10008197	ANSTERDAI	ND		03/30/2022		18,800							1,919	1,919	7		7
10008198	ANSTERDAI	ND		03/30/2022		158,200							57,215	57,215	114		114
10008199	ANSTERDAI	ND		03/30/2022		72,000							3	3			
10008200	ANSTERDAI	ND		03/30/2022		69,000							3	3			
10008201	ANSTERDAI	ND		03/30/2022		62,400							3	3			
10008202	ANSTERDAI	ND		03/30/2022		67,500							3	3	(1)		(1)
10008203	ANSTERDAI	ND		03/30/2022		447,300							25	25	(1)		(1)
10008204	ANSTERDAI	ND		03/30/2022		76,041							827	827	19		19
10008205	ANSTERDAI	ND		03/30/2022		521,286							28	28	(1)		(1)
10008206	ANSTERDAI	ND		03/30/2022		114,000							4	4	4		4
10008207	ANSTERDAI	ND		03/30/2022		144,000							5	5	5		5
10008208	ANSTERDAI	ND		03/30/2022		25,994							187	187	5		5
10008209	ANSTERDAI	ND		03/30/2022		96,000							10	10			
10008210	ANSTERDAI	ND		03/30/2022		19,501							119	119	3		3
10008211	ANSTERDAI	ND		03/30/2022		94,500							8	8	7		7
10008212	ANSTERDAI	ND		03/30/2022		8,487							80	80	3		3
10008213	ANSTERDAI	ND		03/30/2022		60,000							2	2	2		2
10008214	ANSTERDAI	ND		03/30/2022		16,772							122	122	3		3
10008215	ANSTERDAI	ND		03/30/2022		86,800							3	3	3		3
10008216	ANSTERDAI	ND		03/30/2022		72,800							2	2	2		2
10008217	ANSTERDAI	ND		03/30/2022		13,778							209	209	5		5
10008218	ANSTERDAI	ND		03/30/2022		75,600							3	3	3		3
10008219	ANSTERDAI	ND		03/30/2022		14,308							217	217	5		5
10008220	ANSTERDAI	ND		03/30/2022		14,308							217	217	5		5
10008221	ANSTERDAI	ND		03/30/2022		75,600							3	3	4		4
10008222	ANSTERDAI	ND		03/30/2022		85,400							3	3	4		4
10008223	ANSTERDAI	ND		03/30/2022		16,162							245	245	6		6
10008224	ANSTERDAI	ND		03/30/2022		17,855							130	130	4		4
10008225	ANSTERDAI	ND		03/30/2022		92,400							3	3	5		5
10008226	ANSTERDAI	ND		03/30/2022		86,800							4	4	3		3
10008227	ANSTERDAI	ND		03/30/2022		16,772							122	122	3		3

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082028	AMSTERDAM		ND		03/30/2022		15,988							241	241	6		6
100082029	AMSTERDAM		ND		03/30/2022		84,000							4	4	3		3
100082030	AMSTERDAM		ND		03/30/2022		61,800							3	3			
100082031	AMSTERDAM		ND		03/30/2022		6,289							46	46	1		1
100082032	AMSTERDAM		ND		03/30/2022		69,626							3	3	2		2
100082033	AMSTERDAM		ND		03/30/2022		5,076							37	37	1		1
100082034	AMSTERDAM		ND		03/30/2022		56,374							3	3	2		2
100082035	AMSTERDAM		ND		03/30/2022		322,000							15	15	(1)		(1)
100082036	AMSTERDAM		ND		03/30/2022		392,000							18	18	(1)		(1)
100082037	AMSTERDAM		ND		03/30/2022		151,500							6	6	1		1
100082038	AMSTERDAM		ND		03/30/2022		81,200							3	3			
100082039	AMSTERDAM		ND		03/30/2022		84,600							4	4			
100082040	AMSTERDAM		ND		03/30/2022		56,400							3	3			
100082041	AMSTERDAM		ND		03/30/2022		108,000							9	9	17		17
100082042	AMSTERDAM		ND		03/30/2022		12,600							111	111	3		3
100082043	AMSTERDAM		ND		03/30/2022		88,000							4	4			
100082044	AMSTERDAM		ND		03/30/2022		86,800							3	3			
100082045	AMSTERDAM		ND		03/30/2022		7,875							69	69	2		2
100082046	AMSTERDAM		ND		03/30/2022		81,000							4	4			
100082047	AMSTERDAM		ND		03/30/2022		100,500							5	5			
100082048	AMSTERDAM		ND		03/30/2022		103,600							10	10			
100082049	AMSTERDAM		ND		03/30/2022		19,028							208	208	5		5
100082050	AMSTERDAM		ND		03/30/2022		68,600							7	7			
100082051	AMSTERDAM		ND		03/30/2022		6,300							69	69	2		2
100082052	AMSTERDAM		ND		03/30/2022		57,000							2	2	2		2
100082053	AMSTERDAM		ND		03/30/2022		5,135							38	38	1		1
100082054	AMSTERDAM		ND		03/30/2022		112,500							6	6			
100082055	AMSTERDAM		ND		03/30/2022		92,400							3	3	4		4
100082056	AMSTERDAM		ND		03/30/2022		103,600							3	3	5		5
100082057	AMSTERDAM		ND		03/30/2022		300,000							8	8	15		15
100082058	AMSTERDAM		ND		03/30/2022		27,011							199	199	5		5
100082059	AMSTERDAM		ND		03/30/2022		123,000							5	5	(1)		(1)
100082060	AMSTERDAM		ND		03/30/2022		11,078							81	81	2		2
100082061	AMSTERDAM		ND		03/30/2022		10,651							100	100	2		2
100082062	AMSTERDAM		ND		03/30/2022		121,500							5	5	(1)		(1)
100082064	AMSTERDAM		ND		03/30/2022		249,200							7	7	10		10
100082065	AMSTERDAM		ND		03/30/2022		154,000							4	4	6		6
100082215	PUNTA MITA		MEX		04/14/2022		1,237,658							1,117	1,117			
100082216	CABO SAN LUCAS		MEX		04/14/2022		5,308,098							5,144	5,144			
100082217	CABO SAN LUCAS		MEX		04/14/2022		622,319							619	619			
100082218	CABO SAN LUCAS		MEX		04/14/2022		581,800							1,116	1,116			
100082219	SAN JOSE DEL CABO		MEX		04/14/2022		326,092							309	309			
100082220	SAVILTA		MEX		04/14/2022		1,735,372							1,778	1,778			
100082221	CABO SAN LUCAS		MEX		04/14/2022		596,285							1,195	1,195			
100082223	CABO SAN LUCAS		MEX		04/14/2022		1,132,707							1,275	1,275			
100082224	PUERTO LOS CABOS		MEX		04/14/2022		4,046,527							4,373	4,373			
100082225	PLAYAS DE ROSARIO		MEX		04/14/2022		508,547							521	521			
100082226	LOS CABOS		MEX		04/14/2022		307,946							211	211			
100082228	PUERTO VALLARTA		MEX		04/14/2022		366,121							450	450			
100082229	PUERTO VALLARTA		MEX		04/14/2022		375,436							2,732	2,732			
100082230	SAVILTA		MEX		04/14/2022		705,344							788	788			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10008231	PUEBTA VALLARTA	MEX		04/14/2022		2,621,720							2,359	2,359			
10008232	CABO SAN LUCAS BCS	MEX		04/14/2022		2,205,472							2,738	2,738			
10008233	SAYULITA NAYARIT	MEX		04/14/2022		3,953,503							7,302	7,302			
10008271	ANISTERDAI	N.D.		04/27/2022		7,145							50	50	(1)		(1)
10008272	ANISTERDAI	N.D.		04/27/2022		31,500							2	2			
10008273	ANISTERDAI	N.D.		04/27/2022		2,756							24	24	(1)		(1)
10008274	ANISTERDAI	N.D.		04/27/2022		95,250							7	7			
10008275	ANISTERDAI	N.D.		04/27/2022		8,202							72	72	(2)		(2)
10008276	ANISTERDAI	N.D.		04/27/2022		18,000							1	1			
10008277	ANISTERDAI	N.D.		04/27/2022		7,746							70	70	(2)		(2)
10008278	ANISTERDAI	N.D.		04/27/2022		17,760							1	1			
10008279	ANISTERDAI	N.D.		04/27/2022		27,011							51	51	(2)		(2)
100082730	ANISTERDAI	N.D.		04/27/2022		5,463											
100082731	ANISTERDAI	N.D.		04/27/2022		174,200							9	9	4		4
100082732	ANISTERDAI	N.D.		04/27/2022		47,600							2	2			
100082733	ANISTERDAI	N.D.		04/27/2022		52,500							2	2			
100082734	ANISTERDAI	N.D.		04/27/2022		64,000							3	3			
100082735	ANISTERDAI	N.D.		04/27/2022		390,000							40	40	(15)		(15)
100082736	ANISTERDAI	N.D.		04/27/2022		40,800							2	2			
100082737	ANISTERDAI	N.D.		04/27/2022		7,524							53	53	(2)		(2)
100082738	ANISTERDAI	N.D.		04/27/2022		622,320							23	23	19		19
100082739	ANISTERDAI	N.D.		04/27/2022		62,400							4	4	(1)		(1)
100082740	ANISTERDAI	N.D.		04/27/2022		240,800							13	13	(1)		(1)
100082742	ANISTERDAI	N.D.		04/27/2022		75,000							3	3			
100082743	ANISTERDAI	N.D.		04/27/2022		620,000							27	27	(1)		(1)
100082744	ANISTERDAI	N.D.		04/27/2022		81,200							5	5			
100082745	ANISTERDAI	N.D.		04/27/2022		14,149							100	100	(3)		(3)
100082746	ANISTERDAI	N.D.		04/27/2022		16,786							116	116	(4)		(4)
100082747	ANISTERDAI	N.D.		04/27/2022		89,600							5	5			
100082748	ANISTERDAI	N.D.		04/27/2022		924,000							48	48	(14)		(14)
100082749	ANISTERDAI	N.D.		04/27/2022		66,000							3	3			
100082750	ANISTERDAI	N.D.		04/27/2022		64,500							2	2			
100082751	ANISTERDAI	N.D.		04/27/2022		22,969							165	165	(5)		(5)
100082752	ANISTERDAI	N.D.		04/27/2022		253,500							12	12	(1)		(1)
100082753	ANISTERDAI	N.D.		04/27/2022		71,400							4	4			
100082754	ANISTERDAI	N.D.		04/27/2022		13,797							99	99	(3)		(3)
100082755	ANISTERDAI	N.D.		04/27/2022		82,600							5	5			
100082756	ANISTERDAI	N.D.		04/27/2022		15,961							114	114	(4)		(4)
100082757	ANISTERDAI	N.D.		04/27/2022		78,400							5	5			
100082758	ANISTERDAI	N.D.		04/27/2022		15,149							108	108	(3)		(3)
100082759	ANISTERDAI	N.D.		04/27/2022		63,200							3	3			
100082760	ANISTERDAI	N.D.		04/27/2022		42,000							2	2			
100082761	ANISTERDAI	N.D.		04/27/2022		61,201							126	126	(4)		(4)
100082762	ANISTERDAI	N.D.		04/27/2022		712,652							41	41	(2)		(2)
100082763	ANISTERDAI	N.D.		04/27/2022		98,120							684	684	(21)		(21)
100082764	ANISTERDAI	N.D.		04/27/2022		5,720							40	40	(1)		(1)
100082765	ANISTERDAI	N.D.		04/27/2022		63,000							3	3			
100082766	ANISTERDAI	N.D.		04/27/2022		288,672							16	16	(1)		(1)
100082767	ANISTERDAI	N.D.		04/27/2022		90,545							173	173	(5)		(5)
100082768	ANISTERDAI	N.D.		04/27/2022		5,253							45	45	(1)		(1)
100082769	ANISTERDAI	N.D.		04/27/2022		59,100							2	2	(1)		(1)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082770	AMSTERDAM	ND		04/27/2022		46,500							3	3			
100082771	AMSTERDAM	ND		04/27/2022		9,883							87	87			(3)
100082772	AMSTERDAM	ND		04/27/2022		109,500							4	4			(1)
100082773	AMSTERDAM	ND		04/27/2022		85,500							5	5			(1)
100082774	AMSTERDAM	ND		04/27/2022		212,800							7	7			2
100082775	AMSTERDAM	ND		04/27/2022		63,000							3	3			
100082776	AMSTERDAM	ND		04/27/2022		72,800							3	3			
100082777	AMSTERDAM	ND		04/27/2022		13,884							3	3			1
100082778	AMSTERDAM	ND		04/27/2022		16,287							203	203			(6)
100082779	AMSTERDAM	ND		04/27/2022		85,400							239	239			(7)
100082780	AMSTERDAM	ND		04/27/2022		72,800							5	5			2
100082781	AMSTERDAM	ND		04/27/2022		14,172							4	4			2
100082782	AMSTERDAM	ND		04/27/2022		221,200							99	99			(3)
100082783	AMSTERDAM	ND		04/27/2022		19,733							8	8			2
100082784	AMSTERDAM	ND		04/27/2022		5,000,000							168	168			(5)
100082785	AMSTERDAM	ND		04/27/2022		136,500							277	277			(41)
100082786	AMSTERDAM	ND		04/27/2022		227,000							7	7			
100082787	AMSTERDAM	ND		04/27/2022		168,000							12	12			(1)
100082788	AMSTERDAM	ND		04/27/2022		15,810							5	5			1
100082789	AMSTERDAM	ND		04/27/2022		166,600							142	142			(4)
100082790	AMSTERDAM	ND		04/27/2022		73,500							9	9			(1)
100082791	AMSTERDAM	ND		04/27/2022		6,534							4	4			
100082792	AMSTERDAM	ND		04/27/2022		75,360							56	56			(2)
100082793	AMSTERDAM	ND		04/27/2022		284,800							4	4			2
100082794	AMSTERDAM	ND		04/27/2022		64,500							16	16			(1)
100082795	AMSTERDAM	ND		04/27/2022		5,733							4	4			
100082796	AMSTERDAM	ND		04/27/2022		49,500							49	49			(2)
100082797	AMSTERDAM	ND		04/27/2022		4,400							37	37			(1)
100082798	AMSTERDAM	ND		04/27/2022		10,443							72	72			(2)
100082799	AMSTERDAM	ND		04/27/2022		115,316							9	9			(2)
100082800	AMSTERDAM	ND		04/27/2022		83,800							5	5			9
100082802	AMSTERDAM	ND		04/27/2022		1,422,682							78	78			(5)
100082803	AMSTERDAM	ND		04/27/2022		6,133							52	52			(1)
100082804	AMSTERDAM	ND		04/27/2022		69,000							4	4			2
100082805	AMSTERDAM	ND		04/27/2022		5,727							40	40			(1)
100082806	AMSTERDAM	ND		04/27/2022		63,000							3	3			2
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		1,457,844							1,726	1,726			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		621,851							830	830			
100083284	PUERTO VALLARTA	MEX		05/12/2022		1,474,774							1,748	1,748			
100083292	AMSTERDAM	ND		05/27/2022		160,000							11	11			(1)
100083293	AMSTERDAM	ND		05/27/2022		28,756							1	1			1
100083294	AMSTERDAM	ND		05/27/2022		22,933							196	196			(2)
100083295	AMSTERDAM	ND		05/27/2022		46,900							3	3			
100083296	AMSTERDAM	ND		05/27/2022		12,228							104	104			(2)
100083297	AMSTERDAM	ND		05/27/2022		7,200							7	7			
100083298	AMSTERDAM	ND		05/27/2022		129,000							7	7			
100083299	AMSTERDAM	ND		05/27/2022		11,709							83	83			(1)
100083300	AMSTERDAM	ND		05/27/2022		95,200							4	4			(1)
100083301	AMSTERDAM	ND		05/27/2022		424,500							21	21			2
100083302	AMSTERDAM	ND		05/27/2022		38,463							278	278			(4)
100083303	AMSTERDAM	ND		05/27/2022		69,000							3	3			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100083304	AMSTERDAM				05/27/2022		132,300							6	6	4		4
100083305	AMSTERDAM				05/27/2022		200,000							10	10			
100083306	AMSTERDAM				05/27/2022		636,000							18	18	18		18
100083307	AMSTERDAM				05/27/2022		64,680							4	4			4
100083308	AMSTERDAM				05/27/2022		3,951							28	28			
100083309	AMSTERDAM				05/27/2022		43,500							2	2	1		1
100083310	AMSTERDAM				05/27/2022		52,000							2	2	1		1
100083311	AMSTERDAM				05/27/2022		278,000							12	12	(3)		(3)
100083312	AMSTERDAM				05/27/2022		82,500							4	4	(1)		(1)
100083313	AMSTERDAM				05/27/2022		232,500							10	10	(3)		(3)
100083314	AMSTERDAM				05/27/2022		21,240							149	149	(2)		(2)
100083315	AMSTERDAM				05/27/2022		53,250							2	2			
100083316	AMSTERDAM				05/27/2022		132,000							6	6			
100083319	AMSTERDAM				05/27/2022		48,600							2	2			
100083320	AMSTERDAM				05/27/2022		243,300							9	9	7		7
100083321	AMSTERDAM				05/27/2022		5,644							48	48	(1)		(1)
100083322	AMSTERDAM				05/27/2022		63,000							3	3	1		1
100083323	AMSTERDAM				05/27/2022		54,300							2	2			
100083324	AMSTERDAM				05/27/2022		135,000							4	4	4		4
100083325	AMSTERDAM				05/27/2022		68,000							3	3	(1)		(1)
100083326	AMSTERDAM				05/27/2022		12,813							90	90	(1)		(1)
100083327	AMSTERDAM				05/27/2022		93,000							5	5			
100083328	AMSTERDAM				05/27/2022		941,004							304	304	36		36
100083329	AMSTERDAM				05/27/2022		151,500							6	6	3		3
100083330	AMSTERDAM				05/27/2022		13,747							98	98	(1)		(1)
100083331	AMSTERDAM				05/27/2022		40,000							1	1	1		1
100083332	AMSTERDAM				05/27/2022		32,557							230	230	(3)		(3)
100083333	AMSTERDAM				05/27/2022		356,475							16	16	(1)		(1)
100083334	AMSTERDAM				05/27/2022		216,000							8	8	5		5
100083335	AMSTERDAM				05/27/2022		66,000							4	4	(1)		(1)
100083336	AMSTERDAM				05/27/2022		5,998							42	42	(1)		(1)
100083337	AMSTERDAM				05/27/2022		123,000							4	4	6		6
100083338	AMSTERDAM				05/27/2022		11,164							79	79	(1)		(1)
100083339	AMSTERDAM				05/27/2022		529,200							16	16	13		13
100083340	AMSTERDAM				05/27/2022		270,000							13	13	(3)		(3)
100083341	AMSTERDAM				05/27/2022		472,500							23	23	7		7
100083342	AMSTERDAM				05/27/2022		362,100							16	16	(3)		(3)
100083343	AMSTERDAM				05/27/2022		534,831							21	21	(1)		(1)
100083344	AMSTERDAM				05/27/2022		10,735							22	22			
100083345	AMSTERDAM				05/27/2022		265,500							12	12	2		2
100083346	AMSTERDAM				05/27/2022		24,275							169	169	(2)		(2)
100083347	AMSTERDAM				05/27/2022		64,400							2	2	2		2
100083348	AMSTERDAM				05/27/2022		16,797							143	143	(2)		(2)
100083349	AMSTERDAM				05/27/2022		187,500							11	11	5		5
100083350	AMSTERDAM				05/27/2022		7,733							66	66	(1)		(1)
100083351	AMSTERDAM				05/27/2022		87,000							5	5			
100083352	AMSTERDAM				05/27/2022		135,000							6	6			
100083353	AMSTERDAM				05/27/2022		12,261							87	87	(1)		(1)
100083354	AMSTERDAM				05/27/2022		224,000							12	12	2		2
100083355	AMSTERDAM				05/27/2022		400,000							18	18	10		10
100083356	AMSTERDAM				05/27/2022		127,500							4	4	3		3

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100083357	AMSTERDAM	N.D.		05/27/2022		16,237							240	240	(3)		(3)
100083358	AMSTERDAM	N.D.		05/27/2022		85,400							4	4	2		2
100083359	AMSTERDAM	N.D.		05/27/2022		75,600							3	3	2		2
100083360	AMSTERDAM	N.D.		05/27/2022		14,418							212	212	(3)		(3)
100083361	AMSTERDAM	N.D.		05/27/2022		78,400							4	4	2		2
100083362	AMSTERDAM	N.D.		05/27/2022		14,952							220	220	(3)		(3)
100083363	AMSTERDAM	N.D.		05/27/2022		81,200							4	4	2		2
100083364	AMSTERDAM	N.D.		05/27/2022		15,486							228	228	(3)		(3)
100083365	AMSTERDAM	N.D.		05/27/2022		72,800							4	4			
100083366	AMSTERDAM	N.D.		05/27/2022		13,884							205	205	(3)		(3)
100083367	AMSTERDAM	N.D.		05/27/2022		89,600							3	3	3		3
100083368	AMSTERDAM	N.D.		05/27/2022		17,088							252	252	(3)		(3)
100083369	AMSTERDAM	N.D.		05/27/2022		112,000							6	6	1		1
100083370	AMSTERDAM	N.D.		05/27/2022		21,803							154	154	(2)		(2)
100083371	AMSTERDAM	N.D.		05/27/2022		49,500							2	2	(1)		(1)
100083372	AMSTERDAM	N.D.		05/27/2022		78,000							4	4	4		3
100083373	AMSTERDAM	N.D.		05/27/2022		48,000							3	3	3		3
100083374	AMSTERDAM	N.D.		05/27/2022		65,600							2	2	1		1
100083375	AMSTERDAM	N.D.		05/27/2022		72,000							3	3	3		1
100083376	AMSTERDAM	N.D.		05/27/2022		54,000							3	3	3		3
100083377	AMSTERDAM	N.D.		05/27/2022		4,938							34	34	(1)		(1)
100083378	AMSTERDAM	N.D.		05/27/2022		320,680							13	13	7		7
100083379	AMSTERDAM	N.D.		05/27/2022		140,863							6,218	6,218	(27)		(27)
100083380	AMSTERDAM	N.D.		05/27/2022		78,000							8	8			
100083381	AMSTERDAM	N.D.		05/27/2022		7,125							42	42	(1)		(1)
100083382	AMSTERDAM	N.D.		05/27/2022		283,500							12	12	10		10
100083383	AMSTERDAM	N.D.		05/27/2022		25,200							216	216	(3)		(3)
100083384	AMSTERDAM	N.D.		05/27/2022		86,834							3	3			
100083385	AMSTERDAM	N.D.		05/27/2022		60,000							2	2	(1)		(1)
100083386	AMSTERDAM	N.D.		05/27/2022		67,200							3	3	2		2
100083387	AMSTERDAM	N.D.		05/27/2022		162,400							10	10	(2)		(2)
100083388	AMSTERDAM	N.D.		05/27/2022		68,600							4	4	3		3
100083389	AMSTERDAM	N.D.		05/27/2022		55,500							2	2	(1)		(1)
100083390	AMSTERDAM	N.D.		05/27/2022		1,500,300							96	96	(4)		(4)
100083391	AMSTERDAM	N.D.		05/27/2022		107,200							7	7	3		3
100083392	AMSTERDAM	N.D.		05/27/2022		266,000							12	12	12		
100083393	AMSTERDAM	N.D.		05/27/2022		132,000							4	4	4		
100083394	AMSTERDAM	N.D.		05/27/2022		51,000							3	3			
100083395	AMSTERDAM	N.D.		05/27/2022		4,632							33	33			
100083396	AMSTERDAM	N.D.		05/27/2022		44,000							1	1	2		2
100083397	AMSTERDAM	N.D.		05/27/2022		44,000							1	1	2		2
100083398	AMSTERDAM	N.D.		05/27/2022		315,000							35	35	8		8
100083399	AMSTERDAM	N.D.		05/27/2022		28,955							169	169	(2)		(2)
100083400	AMSTERDAM	N.D.		05/27/2022		97,500							5	5			
100083401	AMSTERDAM	N.D.		05/27/2022		912,000							53	53	(10)		(10)
100083402	AMSTERDAM	N.D.		05/27/2022		455,000							24	24	11		11
100083403	AMSTERDAM	N.D.		05/27/2022		10,897							75	75	(1)		(1)
100083404	AMSTERDAM	N.D.		05/27/2022		117,000							4	4	6		6
100083405	AMSTERDAM	N.D.		05/27/2022		121,200							4	4	6		6
100083406	AMSTERDAM	N.D.		05/27/2022		385,500							22	22	(1)		(1)
100083407	AMSTERDAM	N.D.		05/27/2022		15,223							106	106	(1)		(1)

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3					8	9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100083408	AMSTERDAM	N.D.		05/27/2022		166,500							6	6	8		8
100083409	AMSTERDAM	N.D.		05/27/2022		15,223							106	106	(1)		(1)
100083410	AMSTERDAM	N.D.		05/27/2022		166,500							6	6	8		8
100083411	AMSTERDAM	N.D.		05/27/2022		119,000							4	4	6		6
100083412	AMSTERDAM	N.D.		05/27/2022		65,100							3	3	(1)		(1)
100083413	AMSTERDAM	N.D.		05/27/2022		300,000							17	17	(1)		(1)
100083414	AMSTERDAM	N.D.		05/27/2022		238,600							152,664	152,664	(2,236)		(2,236)
100083415	AMSTERDAM	N.D.		05/27/2022		397,350							19	19	10		10
100083416	AMSTERDAM	N.D.		05/27/2022		58,500							2	2	3		3
100083417	AMSTERDAM	N.D.		05/27/2022		5,356							37	37			
100083418	AMSTERDAM	N.D.		05/27/2022		133,500							8	8	4		4
100083419	AMSTERDAM	N.D.		05/27/2022		84,000							3	3			
100083420	AMSTERDAM	N.D.		05/27/2022		39,000							2	2	(1)		(1)
100083421	AMSTERDAM	N.D.		05/27/2022		4,120							28	28			
100083422	AMSTERDAM	N.D.		05/27/2022		150,000							7	7	(1)		(1)
100083423	AMSTERDAM	N.D.		05/27/2022		78,000							3	3	3		3
100083424	AMSTERDAM	N.D.		05/27/2022		148,500							9	9			
100083425	AMSTERDAM	N.D.		05/27/2022		204,000							11	11			
100083426	AMSTERDAM	N.D.		05/27/2022		11,321							80	80	(1)		(1)
100083427	AMSTERDAM	N.D.		05/27/2022		126,000							6	6	3		3
100083428	AMSTERDAM	N.D.		05/27/2022		937,200							56	56	(3)		(3)
100083429	AMSTERDAM	N.D.		05/27/2022		256,500							16	16	(3)		(3)
100083430	AMSTERDAM	N.D.		05/27/2022		23,289							165	165	(3)		(3)
100083431	AMSTERDAM	N.D.		05/27/2022		500,000							23	23	12		12
100083432	AMSTERDAM	N.D.		05/27/2022		600,000							29	29	9		9
100083433	AMSTERDAM	N.D.		05/27/2022		83,143							5	5	2		2
100083434	AMSTERDAM	N.D.		05/27/2022		7,703							52	52	(1)		(1)
100083435	AMSTERDAM	N.D.		05/27/2022		63,000							3	3			
100083436	AMSTERDAM	N.D.		05/27/2022		139,500							6	6	3		3
100083734	PUERTO VALLARTA	MEX.		06/28/2022		615,107							707	707			
100083735	NEUVO VALLARTA MEX	MEX.		06/28/2022		709,255							796	796			
100083736	CABO SAN LUCAS MEX	MEX.		06/28/2022		2,514,953							2,435	2,435			
100084119	POIMANO BEACH FL	FL		06/12/2022		461,767							459	459			
100084230	AMSTERDAM	N.D.		06/30/2022		54,000							3	3			
100084231	AMSTERDAM	N.D.		06/30/2022		15,586							132	132	(5)		(5)
100084232	AMSTERDAM	N.D.		06/30/2022		240,000							12	12			
100084233	AMSTERDAM	N.D.		06/30/2022		100,000							5	5			
100084234	AMSTERDAM	N.D.		06/30/2022		172,500							10	10			
100084235	AMSTERDAM	N.D.		06/30/2022		15,767							110	110	(4)		(4)
100084236	AMSTERDAM	N.D.		06/30/2022		19,500							1	1			
100084237	AMSTERDAM	N.D.		06/30/2022		6,905							43	43	(2)		(2)
100084238	AMSTERDAM	N.D.		06/30/2022		114,000							5	5			
100084239	AMSTERDAM	N.D.		06/30/2022		87,000							5	5	2		2
100084240	AMSTERDAM	N.D.		06/30/2022		99,000							5	5	(1)		(1)
100084241	AMSTERDAM	N.D.		06/30/2022		160,000							7	7	(1)		(1)
100084242	AMSTERDAM	N.D.		06/30/2022		140,000							6	6	(1)		(1)
100084243	AMSTERDAM	N.D.		06/30/2022		4,000							2,179	2,179	(84)		(84)
100084244	AMSTERDAM	N.D.		06/30/2022		7,933							52	52	(2)		(2)
100084245	AMSTERDAM	N.D.		06/30/2022		82,500							3	3	4		4
100084246	AMSTERDAM	N.D.		06/30/2022		204,000							10	10	11		11
100084247	AMSTERDAM	N.D.		06/30/2022		487,500							23	23	26		26

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					Loan Type	8	9	10	11						12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084248	ANSTERDAM				06/30/2022		244,500							12	12	13		13
100084249	ANSTERDAM				06/30/2022		111,000							3	3	6		6
100084250	ANSTERDAM				06/30/2022		10,224							69	69	(2)		(2)
100084251	ANSTERDAM				06/30/2022		145,600							5	5	1		1
100084252	ANSTERDAM				06/30/2022		88,000							3	3			
100084253	ANSTERDAM				06/30/2022		67,200							4	4			
100084254	ANSTERDAM				06/30/2022		4,333							36	36	(1)		(1)
100084255	ANSTERDAM				06/30/2022		379,500							19	19	(1)		(1)
100084256	ANSTERDAM				06/30/2022		760,500							38	38	(2)		(2)
100084257	ANSTERDAM				06/30/2022		120,960							6	6			
100084258	ANSTERDAM				06/30/2022		124,800							7	7			
100084259	ANSTERDAM				06/30/2022		16,351							107	107	(4)		(4)
100084260	ANSTERDAM				06/30/2022		177,000							12	12	6		6
100084261	ANSTERDAM				06/30/2022		58,500							1	1	8		8
100084262	ANSTERDAM				06/30/2022		349,020							17	17	(1)		(1)
100084263	ANSTERDAM				06/30/2022		50,400							2	2	2		2
100084264	ANSTERDAM				06/30/2022		345,000							16	16	(1)		(1)
100084265	ANSTERDAM				06/30/2022		208,000							10	10	3		3
100084266	ANSTERDAM				06/30/2022		192,800							10	10			
100084267	ANSTERDAM				06/30/2022		64,000							2	2	2		2
100084268	ANSTERDAM				06/30/2022		230,000							9	9	8		8
100084269	ANSTERDAM				06/30/2022		6,636							56	56	(2)		(2)
100084270	ANSTERDAM				06/30/2022		73,500							4	4			
100084271	ANSTERDAM				06/30/2022		132,000							8	8			
100084272	ANSTERDAM				06/30/2022		148,400							7	7	2		2
100084273	ANSTERDAM				06/30/2022		97,500							4	4	3		3
100084274	ANSTERDAM				06/30/2022		271,289							16	16	8		8
100084275	ANSTERDAM				06/30/2022		90,000							6	6	3		3
100084276	ANSTERDAM				06/30/2022		64,500							4	4			
100084277	ANSTERDAM				06/30/2022		5,907							40	40	(2)		(2)
100084278	ANSTERDAM				06/30/2022		72,000							4	4			
100084279	ANSTERDAM				06/30/2022		66,000							3	3	3		3
100084280	ANSTERDAM				06/30/2022		88,500							4	4			
100084281	ANSTERDAM				06/30/2022		8,094							56	56	(2)		(2)
100084282	ANSTERDAM				06/30/2022		8,505							59	59	(2)		(2)
100084283	ANSTERDAM				06/30/2022		93,000							5	5			
100084284	ANSTERDAM				06/30/2022		463,400							15	15	22		22
100084285	ANSTERDAM				06/30/2022		94,011							160	160	(6)		(6)
100084286	ANSTERDAM				06/30/2022		103,500							6	6			
100084287	ANSTERDAM				06/30/2022		9,478							65	65	(2)		(2)
100084288	ANSTERDAM				06/30/2022		15,577							135	135	(5)		(5)
100084289	ANSTERDAM				06/30/2022		81,200							5	5	1		1
100084290	ANSTERDAM				06/30/2022		86,800							3	3	1		1
100084291	ANSTERDAM				06/30/2022		14,460							125	125	(5)		(5)
100084292	ANSTERDAM				06/30/2022		501,200							29	29	9		9
100084293	ANSTERDAM				06/30/2022		96,122							834	834	(31)		(31)
100084294	ANSTERDAM				06/30/2022		491,600							29	29	9		9
100084295	ANSTERDAM				06/30/2022		96,148							832	832	(31)		(31)
100084296	ANSTERDAM				06/30/2022		160,000							7	7	(1)		(1)
100084297	ANSTERDAM				06/30/2022		115,200							6	6			
100084298	ANSTERDAM				06/30/2022		51,672							3	3			3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
	2	3	8					9	10	11	12						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084239	AMSTERDAM	ND		06/30/2022		132,000							8	8			
100084300	AMSTERDAM	ND		06/30/2022		14,781							125	125	(5)		(5)
100084301	AMSTERDAM	ND		06/30/2022		76,800							4	4			4
100084302	AMSTERDAM	ND		06/30/2022		327,600							16	16	5		5
100084303	AMSTERDAM	ND		06/30/2022		67,330							2	2			2
100084304	AMSTERDAM	ND		06/30/2022		136,500							8	8			8
100084305	AMSTERDAM	ND		06/30/2022		12,494							86	86	(3)		(3)
100084306	AMSTERDAM	ND		06/30/2022		200,000							10	10	1		1
100084307	AMSTERDAM	ND		06/30/2022		95,040							5	5			5
100084308	AMSTERDAM	ND		06/30/2022		43,730							295	295	(11)		(11)
100084309	AMSTERDAM	ND		06/30/2022		475,480							21	21	(3)		(3)
100084310	AMSTERDAM	ND		06/30/2022		22,475							154	154	(6)		(6)
100084311	AMSTERDAM	ND		06/30/2022		61,500							2	2	4		4
100084312	AMSTERDAM	ND		06/30/2022		224,000							10	10	(1)		(1)
100084313	AMSTERDAM	ND		06/30/2022		84,000							5	5			5
100084314	AMSTERDAM	ND		06/30/2022		16,600							111	111	(4)		(4)
100084315	AMSTERDAM	ND		06/30/2022		85,500							6	6	8		8
100084316	AMSTERDAM	ND		06/30/2022		7,901							47	47	(1)		(1)
100084317	AMSTERDAM	ND		06/30/2022		84,800							2	2	12		12
100084318	AMSTERDAM	ND		06/30/2022		150,000							8	8	2		2
100084319	AMSTERDAM	ND		06/30/2022		112,000							6	6	(1)		(1)
100084320	AMSTERDAM	ND		06/30/2022		228,800							14	14	7		7
100084321	AMSTERDAM	ND		06/30/2022		64,500							4	4			4
100084322	AMSTERDAM	ND		06/30/2022		5,907							40	40	(2)		(2)
100084323	AMSTERDAM	ND		06/30/2022		5,265,000							248	248	281		281
100084324	AMSTERDAM	ND		06/30/2022		60,000							3	3	4		4
100084325	AMSTERDAM	ND		06/30/2022		206,400							8	8	6		6
100084326	AMSTERDAM	ND		06/30/2022		130,000							7	7			7
100084327	AMSTERDAM	ND		06/30/2022		142,800							6	6	5		5
100084328	AMSTERDAM	ND		06/30/2022		40,600							1	1	2		2
100084329	AMSTERDAM	ND		06/30/2022		7,502							12	12			12
100084330	AMSTERDAM	ND		06/30/2022		76,500							4	4	5		5
100084331	AMSTERDAM	ND		06/30/2022		95,200							4	4	5		5
100084332	AMSTERDAM	ND		06/30/2022		12,985							133	133	(5)		(5)
100084333	AMSTERDAM	ND		06/30/2022		280,000							10	10	14		14
100084334	AMSTERDAM	ND		06/30/2022		897,200							58	58	(11)		(11)
100084335	AMSTERDAM	ND		06/30/2022		788,500							37	37	20		20
100084336	AMSTERDAM	ND		06/30/2022		820,500							38	38	20		20
100084337	AMSTERDAM	ND		06/30/2022		118,500							6	6	3		3
100084394	EDISTO ISLAND	SC		06/12/2022		2,965,665							2,930	2,930			
100084400	SAN BERNARDINO	CA		06/12/2022		818,524							809	809			
100084401	GRAND RAPIDS	MI		06/12/2022		501,947							433	433			
100084413	BRALERTON	FL		06/12/2022		484,925							669	669			
100084415	SARASOTA	FL		06/12/2022		595,085							295	295			
100084423	FARMERS BRANCH	TX		06/12/2022		335,207							355	355			
100084429	SPRINTON	PA		06/12/2022		367,628							293	293			
100084454	CABO SAN LUCAS	MEX		07/11/2022									1,507	1,507			
100084455	CABO SAN LUCAS	MEX		07/11/2022									497	497			
100084456	SAN FRANCISCO	CA		07/11/2022									812	812			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022									4,669	4,669			
100084458	CABO SAN LUCAS	MEX		07/11/2022									3,271	3,271			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100095022	ANSTERDAM	N.D.		07/21/2022		36,000							2	2	1		1
100095023	ANSTERDAM	N.D.		07/21/2022		60,000							2	2	2		2
100095024	ANSTERDAM	N.D.		07/21/2022		294,000							8	8	14		14
100095025	ANSTERDAM	N.D.		07/21/2022		27,191							186	186	(11)		(11)
100095026	ANSTERDAM	N.D.		07/21/2022		646,660							36	36	(2)		(2)
100095027	ANSTERDAM	N.D.		07/21/2022		96,000							2	2	2		2
100095028	ANSTERDAM	N.D.		07/21/2022		163,500							11	11			
100095029	ANSTERDAM	N.D.		07/21/2022		78,000							5	5			
100095030	ANSTERDAM	N.D.		07/21/2022		24,507							151	151	(10)		(10)
100095031	ANSTERDAM	N.D.		07/21/2022		17,315							106	106	(7)		(7)
100095032	ANSTERDAM	N.D.		07/21/2022		60,000							3	3	1		1
100095033	ANSTERDAM	N.D.		07/21/2022		49,440							3	3	1		1
100095034	ANSTERDAM	N.D.		07/21/2022		234,000							9	9	2		2
100095035	ANSTERDAM	N.D.		07/21/2022		100,000							7	7			
100095036	ANSTERDAM	N.D.		07/21/2022		576,000							28	28	(2)		(2)
100095037	ANSTERDAM	N.D.		07/21/2022		1,500,000							104	104	(6)		(6)
100095038	ANSTERDAM	N.D.		07/21/2022		69,000							4	4			
100095039	ANSTERDAM	N.D.		07/21/2022		6,405							42	42	(3)		(3)
100095040	ANSTERDAM	N.D.		07/21/2022		381,881							646	646	(44)		(44)
100095041	ANSTERDAM	N.D.		07/21/2022		71,480							4	4	(1)		(1)
100095042	ANSTERDAM	N.D.		07/21/2022		120,000							5	5	4		4
100095043	ANSTERDAM	N.D.		07/21/2022		102,000							3	3	3		3
100095044	ANSTERDAM	N.D.		07/21/2022		54,000							3	3	2		2
100095045	ANSTERDAM	N.D.		07/21/2022		160,000							8	8	(1)		(1)
100095046	ANSTERDAM	N.D.		07/21/2022		340,000							15	15			
100095047	ANSTERDAM	N.D.		07/21/2022		162,400							9	9			
100095048	ANSTERDAM	N.D.		07/21/2022		99,000							3	3	3		3
100095049	ANSTERDAM	N.D.		07/21/2022		130,000							6	6			
100095050	ANSTERDAM	N.D.		07/21/2022		230,550							14	14	1		1
100095051	ANSTERDAM	N.D.		07/21/2022		150,206							532	532	(36)		(36)
100095052	ANSTERDAM	N.D.		07/21/2022		92,854							329	329	(23)		(23)
100095053	ANSTERDAM	N.D.		07/21/2022		73,736							261	261	(18)		(18)
100095054	ANSTERDAM	N.D.		07/21/2022		71,280							3	3	(1)		(1)
100095055	ANSTERDAM	N.D.		07/21/2022		74,250							5	5			
100095056	ANSTERDAM	N.D.		07/21/2022		115,500							5	5	6		6
100095057	ANSTERDAM	N.D.		07/21/2022		152,320							7	7	(1)		(1)
100095058	ANSTERDAM	N.D.		07/21/2022		186,000							9	9	7		7
100095059	ANSTERDAM	N.D.		07/21/2022		81,000							5	5	3		3
100095060	ANSTERDAM	N.D.		07/21/2022		7,369							61	61	(4)		(4)
100095061	ANSTERDAM	N.D.		07/21/2022		98,000							4	4	(1)		(1)
100095062	ANSTERDAM	N.D.		07/21/2022		67,500							3	3			
100095063	ANSTERDAM	N.D.		07/21/2022		868,000							32	32	26		26
100095064	ANSTERDAM	N.D.		07/21/2022		13,373							110	110	(7)		(7)
100095065	ANSTERDAM	N.D.		07/21/2022		147,000							7	7	(2)		(2)
100095066	ANSTERDAM	N.D.		07/21/2022		309,400							17	17	(1)		(1)
100095067	ANSTERDAM	N.D.		07/21/2022		286,000							12	12	10		10
100095068	ANSTERDAM	N.D.		07/21/2022		32,000							2	2			
100095069	ANSTERDAM	N.D.		07/21/2022		30,162							51	51	(3)		(3)
100095070	ANSTERDAM	N.D.		07/21/2022		141,600							7	7	2		2
100095071	ANSTERDAM	N.D.		07/21/2022		180,000							8	8	(3)		(3)
100095072	ANSTERDAM	N.D.		07/21/2022		124,600							5	5	(1)		(1)

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3	State					Loan Type	8	9	10							11	12
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100095073	ANSTERDAM		N.D.		07/21/2022		63,000							4	4	3		3
100095074	ANSTERDAM		N.D.		07/21/2022		5,853							36	36	(2)		(2)
100095075	ANSTERDAM		N.D.		07/21/2022		70,500							4	4	3		3
100095076	ANSTERDAM		N.D.		07/21/2022		6,546							43	43	(3)		(3)
100095077	ANSTERDAM		N.D.		07/21/2022		10,312							64	64	(4)		(4)
100095078	ANSTERDAM		N.D.		07/21/2022		111,000							7	7	4		4
100095079	ANSTERDAM		N.D.		07/21/2022		68,600							4	4	4		4
100095080	ANSTERDAM		N.D.		07/21/2022		98,000							4	4	4		4
100095081	ANSTERDAM		N.D.		07/21/2022		82,600							3	3	6		6
100095082	ANSTERDAM		N.D.		07/21/2022		84,000							5	5	5		5
100095083	ANSTERDAM		N.D.		07/21/2022		80,000							5	5	5		5
100095084	ANSTERDAM		N.D.		07/21/2022		6,404							42	42	(3)		(3)
100095085	ANSTERDAM		N.D.		07/21/2022		69,000							3	3	3		3
100095086	ANSTERDAM		N.D.		07/21/2022		5,706							37	37	(2)		(2)
100095087	ANSTERDAM		N.D.		07/21/2022		61,500							3	3	3		3
100095088	ANSTERDAM		N.D.		07/21/2022		491,400							22	22	(3)		(3)
100095089	ANSTERDAM		N.D.		07/21/2022		174,000							10	10	3		3
100095090	ANSTERDAM		N.D.		07/21/2022		216,000							12	12	8		8
100095091	ANSTERDAM		N.D.		07/21/2022		806,000							35	35	(5)		(5)
100095092	ANSTERDAM		N.D.		07/21/2022		19,085							60	60	(4)		(4)
100095093	ANSTERDAM		N.D.		07/21/2022		42,800							3	3	3		3
100095094	ANSTERDAM		N.D.		07/21/2022		93,900							5	5	4		4
100095095	ANSTERDAM		N.D.		07/21/2022		7,114							45	45	(3)		(3)
100095096	ANSTERDAM		N.D.		07/21/2022		70,500							4	4	3		3
100095097	ANSTERDAM		N.D.		07/21/2022		79,500							4	4	3		3
100095098	ANSTERDAM		N.D.		07/21/2022		7,387							48	48	(3)		(3)
100095099	ANSTERDAM		N.D.		07/21/2022		766,796							35	35	9		9
100095100	ANSTERDAM		N.D.		07/21/2022		62,100							4	4	4		4
100095101	ANSTERDAM		N.D.		07/21/2022		181,329							298	298	(21)		(21)
100095102	ANSTERDAM		N.D.		07/21/2022		29,000							1	1	1		1
100095103	ANSTERDAM		N.D.		07/21/2022		36,783							61	61	(3)		(3)
100095104	ANSTERDAM		N.D.		07/21/2022		79,500							5	5	5		5
100095105	ANSTERDAM		N.D.		07/21/2022		74,200							5	5	5		5
100095106	ANSTERDAM		N.D.		07/21/2022		14,677							96	96	(6)		(6)
100095107	ANSTERDAM		N.D.		07/21/2022		120,400							7	7	2		2
100095108	ANSTERDAM		N.D.		07/21/2022		141,000							8	8	3		3
100095109	ANSTERDAM		N.D.		07/21/2022		615,800							28	28	14		14
100095110	ANSTERDAM		N.D.		07/21/2022		178,974							294	294	(21)		(21)
100095111	ANSTERDAM		N.D.		07/21/2022		201,000							12	12	(1)		(1)
100095112	ANSTERDAM		N.D.		07/21/2022		51,600							3	3	3		3
100095113	ANSTERDAM		N.D.		07/21/2022		78,000							3	3	5		5
100095114	ANSTERDAM		N.D.		07/21/2022		440,000							22	22	(6)		(6)
100095115	ANSTERDAM		N.D.		07/21/2022		159,742							7	7	3		3
100095116	ANSTERDAM		N.D.		07/21/2022		295,500							38,153	38,153	(2,400)		(2,400)
100095117	ANSTERDAM		N.D.		07/21/2022		578,200							27	27	(4)		(4)
100095118	ANSTERDAM		N.D.		07/21/2022		375,200							17	17	(2)		(2)
100095119	ANSTERDAM		N.D.		07/21/2022		71,400							3	3	4		4
100095120	ANSTERDAM		N.D.		07/21/2022		81,200							4	4	(1)		(1)
100095121	ANSTERDAM		N.D.		07/21/2022		185,760							9	9	(1)		(1)
100095122	ANSTERDAM		N.D.		07/21/2022		82,680							5	5	4		4
100095123	ANSTERDAM		N.D.		07/21/2022		49,836							328	328	(21)		(21)

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100085124	AMSTERDAM	N.D.		07/21/2022		546,000							42		42		42
100085125	AMSTERDAM	N.D.		07/27/2022		117,000							6		6		6
100085126	AMSTERDAM	N.D.		07/27/2022		10,644							88		88		88
100085127	AMSTERDAM	N.D.		07/21/2022		61,600							2		2		2
100085128	AMSTERDAM	N.D.		07/27/2022		65,000							4		4		4
100085129	AMSTERDAM	N.D.		07/27/2022		82,500							4		4		4
100085130	AMSTERDAM	N.D.		07/21/2022		7,662							50		50		50
100085131	AMSTERDAM	N.D.		07/27/2022		112,500							7		7		7
100085132	AMSTERDAM	N.D.		07/27/2022		2,949							24		24		24
100085133	AMSTERDAM	N.D.		07/27/2022		384,000							18		18		18
100085134	AMSTERDAM	N.D.		07/27/2022		120,000							4		4		4
100085135	AMSTERDAM	N.D.		07/27/2022		386,400							12		12		12
100085136	AMSTERDAM	N.D.		07/21/2022		76,613							365		365		365
100085137	AMSTERDAM	N.D.		07/27/2022		66,000							3		3		3
100085138	AMSTERDAM	N.D.		07/27/2022		93,000							6		6		6
100085139	AMSTERDAM	N.D.		07/27/2022		8,659							54		54		54
100085140	AMSTERDAM	N.D.		07/27/2022		156,000							8		8		8
100085141	AMSTERDAM	N.D.		07/27/2022		10,044							64		64		64
100085997	CABO SAN LUCAS	MEX.		06/19/2022		1,354,867							6,679		6,679		6,679
100085998	TODO SANTOS	MEX.		06/19/2022		917,924							974		974		974
100085999	MX	MEX.		06/19/2022		448,410							507		507		507
100086001	CIUDAD DE MEXICO	MEX.		06/19/2022		569,205							2,114		2,114		2,114
100086002	LOS CABOS	MEX.		06/19/2022		742,638							619		619		619
100086003	PUERTO VALLARTA	MEX.		06/19/2022		1,529,917							1,750		1,750		1,750
100086266	AMSTERDAM	N.D.		06/29/2022		19,500							1		1		1
100086267	AMSTERDAM	N.D.		06/29/2022		23,142							154		154		154
100086268	AMSTERDAM	N.D.		06/29/2022		249,750							16		16		16
100086269	AMSTERDAM	N.D.		06/29/2022		126,000							6		6		6
100086270	AMSTERDAM	N.D.		06/29/2022		65,000							2		2		2
100086271	AMSTERDAM	N.D.		06/29/2022		68,600							3		3		3
100086272	AMSTERDAM	N.D.		06/29/2022		68,600							3		3		3
100086273	AMSTERDAM	N.D.		06/29/2022		10,725							87		87		87
100086274	AMSTERDAM	N.D.		06/29/2022		117,000							6		6		6
100086275	AMSTERDAM	N.D.		06/29/2022		83,775							7		7		7
100086276	AMSTERDAM	N.D.		06/29/2022		15,665							99		99		99
100086277	AMSTERDAM	N.D.		06/29/2022		65,000							3		3		3
100086278	AMSTERDAM	N.D.		06/29/2022		8,096							55		55		55
100086279	AMSTERDAM	N.D.		06/29/2022		2,736							4		4		4
100086280	AMSTERDAM	N.D.		06/29/2022		70,500							44		44		44
100086281	AMSTERDAM	N.D.		06/29/2022		6,563							1		1		1
100086282	AMSTERDAM	N.D.		06/29/2022		16,000							1		1		1
100086283	AMSTERDAM	N.D.		06/29/2022		16,000							1		1		1
100086284	AMSTERDAM	N.D.		06/29/2022		267,400							12		12		12
100086285	AMSTERDAM	N.D.		06/29/2022		133,612							289		289		289
100086286	AMSTERDAM	N.D.		06/29/2022		342,400							19		19		19
100086287	AMSTERDAM	N.D.		06/29/2022		200,000							11		11		11
100086288	AMSTERDAM	N.D.		06/29/2022		30,254							249		249		249
100086289	AMSTERDAM	N.D.		06/29/2022		24,934							1		1		1
100086290	AMSTERDAM	N.D.		06/29/2022		24,934							1		1		1
100086291	AMSTERDAM	N.D.		06/29/2022		24,932							1		1		1
100086292	AMSTERDAM	N.D.		06/29/2022		136,400							7		7		7

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3	State					Loan Type	8	9	10						11	12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066293	ANSTERDAM				06/29/2022		118,500							7	7	(1)		(1)
100066294	ANSTERDAM				06/29/2022		11,007							71	71	(6)		(6)
100066295	ANSTERDAM				06/29/2022		5,500							45	45	(4)		(4)
100066296	ANSTERDAM				06/29/2022		60,000							3	3	(1)		(1)
100066297	ANSTERDAM				06/29/2022		15,456							100	100	(9)		(9)
100066298	ANSTERDAM				06/29/2022		166,500							8	8	(3)		(3)
100066299	ANSTERDAM				06/29/2022		7,152							45	45	(3)		(3)
100066300	ANSTERDAM				06/29/2022		74,630							3	3	5		5
100066301	ANSTERDAM				06/29/2022		340,000							11	11	19		19
100066302	ANSTERDAM				06/29/2022		136,600							7	7	(1)		(1)
100066303	ANSTERDAM				06/29/2022		22,433							142	142	(11)		(11)
100066304	ANSTERDAM				06/29/2022		54,600							3	3	2		2
100066305	ANSTERDAM				06/29/2022		136,047							177	177	(15)		(15)
100066306	ANSTERDAM				06/29/2022		64,000							3	3			
100066307	ANSTERDAM				06/29/2022		56,400							3	3			
100066308	ANSTERDAM				06/29/2022		161,200							6	6	10		10
100066309	ANSTERDAM				06/29/2022		104,400							3	3	6		6
100066310	ANSTERDAM				06/29/2022		99,400							4	4			
100066311	ANSTERDAM				06/29/2022		179,200							(7)	(7)	33		33
100066312	ANSTERDAM				06/29/2022		202,500							12	12	9		9
100066313	ANSTERDAM				06/29/2022		90,600							5	5	1		1
100066314	ANSTERDAM				06/29/2022		207,000							10	10			
100066315	ANSTERDAM				06/29/2022		55,500							3	3	(1)		(1)
100066316	ANSTERDAM				06/29/2022		5,157							33	33	(3)		(3)
100066317	ANSTERDAM				06/29/2022		38,000							2	2			
100066318	ANSTERDAM				06/29/2022		23,643							33	33	(3)		(3)
100066319	ANSTERDAM				06/29/2022		5,513							45	45	(4)		(4)
100066320	ANSTERDAM				06/29/2022		60,600							5	5			
100066321	ANSTERDAM				06/29/2022		54,000							2	2	1		1
100066322	ANSTERDAM				06/29/2022		102,200							4	4	6		6
100066323	ANSTERDAM				06/29/2022		60,000							5	5	(1)		(1)
100066324	ANSTERDAM				06/29/2022		64,500							5	5	(1)		(1)
100066325	ANSTERDAM				06/29/2022		57,000							3	3	3		3
100066326	ANSTERDAM				06/29/2022		3,352							21	21	(2)		(2)
100066327	ANSTERDAM				06/29/2022		17,076							81	81	(6)		(6)
100066328	ANSTERDAM				06/29/2022		20,000							1	1			
100066329	ANSTERDAM				06/29/2022		76,000							3	3	5		5
100066330	ANSTERDAM				06/29/2022		496,500							32	32	(6)		(6)
100066331	ANSTERDAM				06/29/2022		134,400							5	5	7		7
100066332	ANSTERDAM				06/29/2022		230,000							11	11	14		14
100066333	ANSTERDAM				06/29/2022		54,000							4	4			
100066334	ANSTERDAM				06/29/2022		57,000							4	4	1		1
100066335	ANSTERDAM				06/29/2022		67,500							3	3	1		1
100066336	ANSTERDAM				06/29/2022		76,500							5	5	4		4
100066337	ANSTERDAM				06/29/2022		242,250							10	10	24		24
100066338	ANSTERDAM				06/29/2022		67,600							4	4			
100066339	ANSTERDAM				06/29/2022		93,000							7	7			
100066340	ANSTERDAM				06/29/2022		249,160							13	13	(3)		(3)
100066341	ANSTERDAM				06/29/2022		341,320							13	13	11		11
100066342	ANSTERDAM				06/29/2022		132,940							6	6			
100066343	ANSTERDAM				06/29/2022		240,000							15	15	12		12

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066344	AMSTERDAM	ND		06/29/2022		22,498							137	137	(11)		(11)
100066345	AMSTERDAM	ND		06/29/2022		748,134							53	53	8		8
100066346	AMSTERDAM	ND		06/29/2022		652,600							42	42	2		2
100066347	AMSTERDAM	ND		06/29/2022		76,500							5	5	4		4
100066348	AMSTERDAM	ND		06/29/2022		7,168							44	44	(3)		(3)
100066349	AMSTERDAM	ND		06/29/2022		400,800							20	20	5		5
100066350	AMSTERDAM	ND		06/29/2022		90,000							5	5	(2)		(2)
100066351	AMSTERDAM	ND		06/29/2022		139,500							7	7	(2)		(2)
100066352	AMSTERDAM	ND		06/29/2022		70,500							4	4	3		3
100066353	AMSTERDAM	ND		06/29/2022		279,600							12	12	16		16
100066354	AMSTERDAM	ND		06/29/2022		85,500							5	5	4		4
100066355	AMSTERDAM	ND		06/29/2022		8,010							49	49	(4)		(4)
100066359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,217,900							1,388	1,388			
100066360	CABO SAN LUCAS	MEX		09/01/2022		1,480,864							1,784	1,784			
100066361	SAN JOSE DEL CABO	MEX		09/01/2022		556,851							526	526			
100066362	SAN JOSE DEL CABO	MEX		09/01/2022		3,753,893							4,521	4,521			
100066364	SILVER SPRING	MD		10/24/2022		517,797							3,005	3,005			
100066365	DESTIN	FL		10/24/2022		2,182,103							2,100	2,100			
100066368	SHELLEY	ID		10/24/2022		1,034,049							600	600			
100066362	TUSCON	AZ		10/24/2022		1,006,336							66	66			
100066345	TOMBALL	TX		10/24/2022		372,393							47,875	47,875			
100066346	TAMPA	FL		10/24/2022		803,118							518	518			
100066347	EAST HAMPTON	NY		10/24/2022		2,949,300							600	600			
100066357	VENICE	FL		10/24/2022		789,993							567	567			
100066359	PLANTATION	FL		10/24/2022		522,721							527	527			
100066362	LAS VEGAS	NV		10/24/2022		505,017							480	480			
100066363	MANCHESTER	NH		10/24/2022		799,652							570	570			
100066364	WEST LONG BRANCH	NJ		10/24/2022		1,878,344							1,450	1,450			
100066365	SAINT PAUL	MN		10/24/2022		739,277							527	527			
100066366	BLACKFOOT	ID		10/24/2022		604,226							2,418	2,418			
100066369	LANSING	MI		10/24/2022		404,148							274	274			
100066370	FREEDHOLD	NJ		10/24/2022		320,736							578	578			
100066371	AURORA	IL		10/24/2022		893,530							1,583	1,583			
100066372	PHILADELPHIA	PA		10/24/2022		642,625							439	439			
100066373	NEWARK	NJ		10/24/2022		1,709,641							1,188	1,188			
100066374	PANAMA CITY BEACH	FL		10/24/2022		832,907							613	613			
100066375	BALTIMORE	MD		10/24/2022		470,363							420	420			
100066377	SANTA BARBARA	CA		10/24/2022		3,077,166							1,903	1,903			
100066378	LANSING	MI		10/24/2022		350,688							238	238			
100066379	DEERFIELD BEACH	FL		10/24/2022		983,698							3,000	3,000			
100066382	KAILUA KOHA	HI		11/04/2022		2,977,969							2,231	2,231			
100066384	LAKE HARMONY	PA		11/04/2022		1,537,027							1,123	1,123			
100066397	TEXAS CITY	TX		11/04/2022		631,711							439	439			
100066398	MIAMI	FL		11/04/2022		376,699							520	520			
100067003	KNOXVILLE	TN		11/04/2022		1,173,673							776	776			
100087004	KNOXVILLE	TN		11/04/2022		1,173,673							776	776			
100087006	KNOXVILLE	TN		11/04/2022		1,117,784							739	739			
100087007	MEIRPHIS	TN		11/04/2022		413,433							289	289			
100087015	PANAMA CITY BEACH	FL		11/04/2022		839,849							76	76			
100087035	RIVIERA BEACH	FL		11/04/2022		1,509,389							1,187	1,187			
100087042	SANTA ANA	CA		11/04/2022		1,932,880							1,595	1,595			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18			
	2	3	State					Loan Type	8	9	10						11	12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100087050	SAN ANTONIO		TX		11/04/2022		1,013,211							816	816				
100087055	BOLINGBROOK		IL		11/04/2022		346,083							197	197				
100087061	FULLERTON		CA		11/04/2022		1,564,620							570	570				
100087062	RIVIERA BEACH		FL		11/04/2022		684,188							720	720				
100087065	SAN DIEGO		CA		11/04/2022		625,959							414	414				
100087070	BALTIMORE		MD		11/04/2022		558,576							5,367	5,367				
100087075	ROULETT		TX		11/04/2022		4,473,450							3,011	3,011				
100087077	PUERTO ESCONDIDO		MEX		09/26/2022									658	658				
100087078	SAN JOSE DEL CABO		MEX		09/26/2022									539	539				
100087080	LOS CABOS BCS		MEX		09/26/2022									4,679	4,679				
100087091	PHILADELPHIA		PA		11/04/2022		413,372							295	295				
100087111	MERRIFIELD		IN		11/04/2022		1,147,600							600	600				
100087118	UNIVERSITY HEIGHTS		OH		11/04/2022		641,670							103	103				
100087396	ANSTERDAM		NLD		09/27/2022		24,000							1	1			1	
100087397	ANSTERDAM		NLD		09/27/2022		13,190							82	82			(10)	
100087398	ANSTERDAM		NLD		09/27/2022		70,500							6	6			(1)	
100087399	ANSTERDAM		NLD		09/27/2022		63,000							3	3			(1)	
100087600	ANSTERDAM		NLD		09/27/2022		120,000							6	6			(1)	
100087601	ANSTERDAM		NLD		09/27/2022		790,400							49	49			2	
100087602	ANSTERDAM		NLD		09/27/2022		29,400							4	4			2	
100087603	ANSTERDAM		NLD		09/27/2022		322,500							28	28			(5)	
100087604	ANSTERDAM		NLD		09/27/2022		8,250							66	66			(8)	
100087605	ANSTERDAM		NLD		09/27/2022		99,000							6	6			(1)	
100087606	ANSTERDAM		NLD		09/27/2022		9,144							73	73			(9)	
100087607	ANSTERDAM		NLD		09/27/2022		121,200							7	7			2	
100087608	ANSTERDAM		NLD		09/27/2022		31,320							96	96			(11)	
100087609	ANSTERDAM		NLD		09/27/2022		67,100							4	4			(1)	
100087610	ANSTERDAM		NLD		09/27/2022		171,000							14	14			(3)	
100087611	ANSTERDAM		NLD		09/27/2022		15,760							99	99			(12)	
100087612	ANSTERDAM		NLD		09/27/2022		715,500							50	50			2	
100087613	ANSTERDAM		NLD		09/27/2022		3,000,000							185	185			114	
100087614	ANSTERDAM		NLD		09/27/2022		88,500							4	4			1	
100087615	ANSTERDAM		NLD		09/27/2022		70,000							4	4			1	
100087616	ANSTERDAM		NLD		09/27/2022		7,250							22	22			(3)	
100087617	ANSTERDAM		NLD		09/27/2022		87,000							8	8			(1)	
100087618	ANSTERDAM		NLD		09/27/2022		94,500							5	5			(1)	
100087619	ANSTERDAM		NLD		09/27/2022		94,500							5	5			(1)	
100087620	ANSTERDAM		NLD		09/27/2022		90,000							5	5			(1)	
100087621	ANSTERDAM		NLD		09/27/2022		87,000							5	5			(1)	
100087622	ANSTERDAM		NLD		09/27/2022		160,500							26,721	26,721			(3,689)	
100087623	ANSTERDAM		NLD		09/27/2022		478,500							20	20			5	
100087624	ANSTERDAM		NLD		09/27/2022		58,800							4	4				
100087625	ANSTERDAM		NLD		09/27/2022		75,000							5	5				
100087626	ANSTERDAM		NLD		09/27/2022		5,126							41	41			(5)	
100087627	ANSTERDAM		NLD		09/27/2022		40,000							3	3			(1)	
100087628	ANSTERDAM		NLD		09/27/2022		22,944							31	31			(4)	
100087629	ANSTERDAM		NLD		09/27/2022		30,000							2	2				
100087630	ANSTERDAM		NLD		09/27/2022		19,974							28	28			(3)	
100087631	ANSTERDAM		NLD		09/27/2022		4,018							32	32			(4)	
100087632	ANSTERDAM		NLD		09/27/2022		66,000							4	4			(1)	
100087633	ANSTERDAM		NLD		09/27/2022		6,226							37	37			(5)	

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100087634	AMSTERDAM	ND		09/27/2022		76,500							6	6			
100087635	AMSTERDAM	ND		09/27/2022		150,000							9	9	1		1
100087636	AMSTERDAM	ND		09/27/2022		126,000							6	6	3		3
100087637	AMSTERDAM	ND		09/27/2022		160,000							14	14	(2)		(2)
100087638	AMSTERDAM	ND		09/27/2022		240,000							14	14			
100087639	AMSTERDAM	ND		09/27/2022		407,167							1,245	1,245	(153)		(153)
100087640	AMSTERDAM	ND		09/27/2022		140,400							4,991	4,991	(551)		(551)
100087641	AMSTERDAM	ND		09/27/2022		104,000							4	4	7		7
100087642	AMSTERDAM	ND		09/27/2022		200,000							20	20	3		3
100087643	AMSTERDAM	ND		09/27/2022		264,392							504	504	(58)		(58)
100087644	AMSTERDAM	ND		09/27/2022		7,488							45	45	(6)		(6)
100087645	AMSTERDAM	ND		09/27/2022		79,500							5	5	(2)		(2)
100087646	AMSTERDAM	ND		09/27/2022		49,219							3	3	2		2
100087647	AMSTERDAM	ND		09/27/2022		4,636							28	28	(3)		(3)
100087648	AMSTERDAM	ND		09/27/2022		39,300							3	3			
100087649	AMSTERDAM	ND		09/27/2022		2,824							17	17	(2)		(2)
100087650	AMSTERDAM	ND		09/27/2022		120,000							5	5	9		9
100087651	AMSTERDAM	ND		09/27/2022		4,183							25	25	(3)		(3)
100087652	AMSTERDAM	ND		09/27/2022		80,240							5	5	(1)		(1)
100087653	AMSTERDAM	ND		09/27/2022		226,200							13	13	(4)		(4)
100087654	AMSTERDAM	ND		09/27/2022		79,500							5	5	(1)		(1)
100087655	AMSTERDAM	ND		09/27/2022		58,500							4	4	3		3
100087656	AMSTERDAM	ND		09/27/2022		4,875							29	29	(3)		(3)
100087657	AMSTERDAM	ND		09/27/2022		114,000							8	8	1		1
100087658	AMSTERDAM	ND		09/27/2022		346,000							16	16	(2)		(2)
100087659	AMSTERDAM	ND		09/27/2022		67,960							3	3	4		4
100087660	AMSTERDAM	ND		09/27/2022		78,000							4	4	3		3
100087661	AMSTERDAM	ND		09/27/2022		63,000							3	3	1		1
100087662	AMSTERDAM	ND		09/27/2022		5,930							36	36	(4)		(4)
100087663	AMSTERDAM	ND		09/27/2022		219,600							11	11	(1)		(1)
100087664	AMSTERDAM	ND		09/27/2022		216,000							14	14	7		7
100087672	CABO SAN LUCAS	MEX		10/03/2022		2,512,756							2,282	2,282			
100087673	MADERO	MEX		10/03/2022		676,187							618	618			
100087674	SPA BUENA VISTA LOS CABOS	MEX		10/03/2022		1,188,880							1,138	1,138			
100087675	PUERTO VALLARTA	MEX		10/03/2022		512,414							5,091	5,091			
100087734	SAN JOSE DEL CABO BOS	MEX		10/11/2022		1,372,507							7,989	7,989			
100087735	CABO SAN LUCAS	MEX		10/11/2022		5,175,024							4,678	4,678			
100088286	PALM BEACH GARDENS	FL		10/24/2022		1,152,090							906	906			
100088287	ONTARIO	CA		10/24/2022		1,107,704							871	871			
100088295	ESSEX	CT		10/24/2022		1,094,500							882	882			
100088469	AMSTERDAM	ND		10/27/2022		52,000							5	5	1		1
100088490	AMSTERDAM	ND		10/27/2022		49,000							3	3	(1)		(1)
100088491	AMSTERDAM	ND		10/27/2022		120,000							6	6	6		6
100088492	AMSTERDAM	ND		10/27/2022		98,000							3	3	3		3
100088493	AMSTERDAM	ND		10/27/2022		192,000							15	15	(1)		(1)
100088494	AMSTERDAM	ND		10/27/2022		15,346							97	97	6		6
100088495	AMSTERDAM	ND		10/27/2022		7,650							1	1			
100088496	AMSTERDAM	ND		10/27/2022		37,688							317	317	21		21
100088497	AMSTERDAM	ND		10/27/2022		633,300							43	43	13		13
100088498	AMSTERDAM	ND		10/27/2022		124,600							8	8	(1)		(1)
100088499	AMSTERDAM	ND		10/27/2022		80,360							4	4			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18
	2	3	8					9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088500	ANSTERDAM	N.D.		10/27/2022		38,000							2	2	1		1
100088501	ANSTERDAM	N.D.		10/27/2022		17,035							25	25	2		2
100088502	ANSTERDAM	N.D.		10/27/2022		600,000							31	31	24		24
100088503	ANSTERDAM	N.D.		10/27/2022		277,500							14	14	11		11
100088504	ANSTERDAM	N.D.		10/27/2022		64,800							5	5			
100088505	ANSTERDAM	N.D.		10/27/2022		77,600							6	6	3		3
100088506	ANSTERDAM	N.D.		10/27/2022		108,000							7	7			
100088507	ANSTERDAM	N.D.		10/27/2022		461,500							20	20	20		20
100088508	ANSTERDAM	N.D.		10/27/2022		154,000							6	6			
100088509	ANSTERDAM	N.D.		10/27/2022		64,000							5	5			
100088510	ANSTERDAM	N.D.		10/27/2022		315,400							12	12	12		12
100088511	ANSTERDAM	N.D.		10/27/2022		113,000							6	6	3		3
100088512	ANSTERDAM	N.D.		10/27/2022		154,000							8	8	(1)		(1)
100088513	ANSTERDAM	N.D.		10/27/2022		90,000							4	4	6		6
100088514	ANSTERDAM	N.D.		10/27/2022		84,000							5	5	(1)		(1)
100088515	ANSTERDAM	N.D.		10/27/2022		83,500							286	286	10		10
100088517	ANSTERDAM	N.D.		10/27/2022		222,300							13	13	(4)		(4)
100088518	ANSTERDAM	N.D.		10/27/2022		74,200							4	4	1		1
100088519	ANSTERDAM	N.D.		10/27/2022		77,600							4	4	(1)		(1)
100088520	ANSTERDAM	N.D.		10/27/2022		78,000							4	4	(1)		(1)
100088521	ANSTERDAM	N.D.		10/27/2022		60,200							5	5			
100088522	ANSTERDAM	N.D.		10/27/2022		67,200							5	5	1		1
100088523	ANSTERDAM	N.D.		10/27/2022		52,000							3	3			
100088524	ANSTERDAM	N.D.		10/27/2022		5,688							36	36	2		2
100088525	ANSTERDAM	N.D.		10/27/2022		35,200							1	1			
100088526	ANSTERDAM	N.D.		10/27/2022		43,200							2	2			
100088527	ANSTERDAM	N.D.		10/27/2022		64,756							3	3			
100088528	ANSTERDAM	N.D.		10/27/2022		132,000							8	8	4		4
100088529	ANSTERDAM	N.D.		10/27/2022		150,000							8	8			
100088530	ANSTERDAM	N.D.		10/27/2022		126,800							8	8			
100088531	ANSTERDAM	N.D.		10/27/2022		38,000							3	3			
100088532	ANSTERDAM	N.D.		10/27/2022		32,577							50	50	2		2
100088533	ANSTERDAM	N.D.		10/27/2022		116,000							9	9	4		4
100088534	ANSTERDAM	N.D.		10/27/2022		100,500							7	7	1		1
100088535	ANSTERDAM	N.D.		10/27/2022		56,000							5	5			
100088536	ANSTERDAM	N.D.		10/27/2022		105,000							7	7			
100088537	ANSTERDAM	N.D.		10/27/2022		9,771							82	82	5		5
100088538	ANSTERDAM	N.D.		10/27/2022		97,500							7	7	(1)		(1)
100088539	ANSTERDAM	N.D.		10/27/2022		9,197							58	58	3		3
100088540	ANSTERDAM	N.D.		10/27/2022									28,328	28,328	1,785		1,785
100088541	ANSTERDAM	N.D.		10/27/2022		196,500							12	12	2		2
100088542	ANSTERDAM	N.D.		10/27/2022		18,286							154	154	9		9
100088543	ANSTERDAM	N.D.		10/27/2022		76,000							6	6			
100088544	ANSTERDAM	N.D.		10/27/2022		70,506							4	4	5		5
100088545	ANSTERDAM	N.D.		10/27/2022		69,024							4	4			
100088546	ANSTERDAM	N.D.		10/27/2022		143,200							15	15	2		2
100088547	ANSTERDAM	N.D.		10/27/2022		28,416							181	181	12		12
100088548	ANSTERDAM	N.D.		10/27/2022		40,000							2	2			
100088549	ANSTERDAM	N.D.		10/27/2022		53,307							3	3	2		2
100088550	ANSTERDAM	N.D.		10/27/2022		148,500							7	7			
100088551	ANSTERDAM	N.D.		10/27/2022		322,500							15	15			
100088552	ANSTERDAM	N.D.		10/27/2022													
100088553	ANSTERDAM	N.D.		10/27/2022													

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment				14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value			
10008854	AMSTERDAM	ND		10/27/2022		49,500						3	3		3
10008855	AMSTERDAM	ND		10/27/2022		4,686						29	2		2
10008856	AMSTERDAM	ND		10/27/2022		177,000						9	1		1
10008857	AMSTERDAM	ND		10/27/2022		8,375						70	5		5
10008858	AMSTERDAM	ND		10/27/2022		90,000						6	3		3
10008859	AMSTERDAM	ND		10/27/2022		8,096						88	4		4
10008860	AMSTERDAM	ND		10/27/2022		87,000						5	5		5
10008861	AMSTERDAM	ND		10/27/2022		202,500						13	3		3
10008862	AMSTERDAM	ND		10/27/2022		19,188						121	7		7
10008863	AMSTERDAM	ND		10/27/2022		8,480						54	3		3
10008864	AMSTERDAM	ND		10/27/2022		90,000						7	7		7
10008865	AMSTERDAM	ND		10/27/2022		58,600						4,465	183		183
10008866	AMSTERDAM	ND		10/27/2022		118,900						7	6		6
10008867	AMSTERDAM	ND		10/27/2022		89,400						7	3		3
10008868	AMSTERDAM	ND		10/27/2022		8,473						54	3		3
10008869	AMSTERDAM	ND		10/27/2022		84,000						6	1		1
10008870	AMSTERDAM	ND		10/27/2022		400,000						20	3		3
10008871	AMSTERDAM	ND		10/27/2022		44,600						3	2		2
10008872	AMSTERDAM	ND		10/27/2022		49,500						4	4		4
10008873	AMSTERDAM	ND		10/27/2022		58,500						5	1		1
10008874	AMSTERDAM	ND		10/27/2022		85,500						10	4		4
10008875	AMSTERDAM	ND		10/27/2022		123,000						75	5		5
10008876	AMSTERDAM	ND		10/27/2022		8,933						5	5		5
10008877	AMSTERDAM	ND		10/27/2022		106,000						5	7		7
10008878	AMSTERDAM	ND		10/27/2022		106,400						5	5		5
10008879	AMSTERDAM	ND		10/27/2022		65,000						2,183	137		137
10008880	AMSTERDAM	ND		10/27/2022		6,549						40	2		2
10008887	CABO SAN LUCAS	MEX		11/04/2022		470,102						602			
10008888	SAN FRANCISCO NAYARIT	MEX		11/04/2022		574,895						3,599			
10008889	PLAYA DE ROSARITO MX	MEX		11/04/2022		833,098						717			
10008900	LA CRUZ DE HUAMACHTLE	MEX		11/04/2022		590,373						1,200			
10008901	MUNICIPIO DE TEPICZTLAN	MEX		11/04/2022		5,314,024						9,786			
10008903	SEATTLE	WA		11/04/2022		1,744,636						570			
10008910	RIVERDALE	GA		11/04/2022		354,764						229			
10008911	HI/ALAH	FL		11/04/2022		1,006,939						715			
10008916	NORTH TOPSAIL BEACH	NC		11/04/2022		1,221,551						822			
10008918	CADILLAC	MI		11/04/2022		1,185,083						740			
10008921	ELGIN	IL		11/04/2022		548,311						334			
10008922	DESTIN	FL		11/04/2022		755,007						496			
10008923	KINGSTON	WA		11/04/2022		819,822						609			
10008946	LAKEHORE	CA		11/04/2022		762,476						625			
10008947	LODI	CA		11/04/2022		1,053,689						849			
10008944	AMSTERDAM	ND		11/29/2022		81,000						5	5		5
10008945	AMSTERDAM	ND		11/29/2022		18,056						109	(6)		(6)
10008946	AMSTERDAM	ND		11/29/2022		140,000						11	(1)		(1)
10008947	AMSTERDAM	ND		11/29/2022		48,656						3	3		3
10008948	AMSTERDAM	ND		11/29/2022		4,635						28	(1)		(1)
10008949	AMSTERDAM	ND		11/29/2022		48,674						2	2		2
10008950	AMSTERDAM	ND		11/29/2022		89,600						5	(1)		(1)
10008951	AMSTERDAM	ND		11/29/2022		42,000						3	3		3
10008952	AMSTERDAM	ND		11/29/2022		246,000						11	11		11

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009653	ANSTERDAM	N.D.		11/29/2022		36,000							2	2			
10009654	ANSTERDAM	N.D.		11/29/2022		109,900							9	9	(1)		(1)
10009655	ANSTERDAM	N.D.		11/29/2022		162,000							7	7	12		12
10009656	ANSTERDAM	N.D.		11/29/2022		152,100							7	7			7
10009657	ANSTERDAM	N.D.		11/29/2022		58,500							4	4	(1)		(1)
10009658	ANSTERDAM	N.D.		11/29/2022		98,000							6	6	(1)		(1)
10009659	ANSTERDAM	N.D.		11/29/2022		60,360							5	5			
10009660	ANSTERDAM	N.D.		11/29/2022		181,500							13	13			
10009661	ANSTERDAM	N.D.		11/29/2022		1,000,000							56	56	(15)		(15)
10009662	ANSTERDAM	N.D.		11/29/2022		120,400							7	7	(2)		(2)
10009663	ANSTERDAM	N.D.		11/29/2022		117,200							7	7	6		6
10009664	ANSTERDAM	N.D.		11/29/2022		100,800							6	6			5
10009665	ANSTERDAM	N.D.		11/29/2022		168,000							13	13	(1)		(1)
10009666	ANSTERDAM	N.D.		11/29/2022		100,000							6	6	(1)		(1)
10009668	ANSTERDAM	N.D.		11/29/2022		83,200							5	5			
10009669	ANSTERDAM	N.D.		11/29/2022		200,300							12	12	(1)		(1)
10009670	ANSTERDAM	N.D.		11/29/2022		553,000							33	33	(9)		(9)
10009671	ANSTERDAM	N.D.		11/29/2022		320,000							14	14	14		14
10009672	ANSTERDAM	N.D.		11/29/2022		98,560							4	4	7		7
10009673	ANSTERDAM	N.D.		11/29/2022		57,400							4	4	(1)		(1)
10009674	ANSTERDAM	N.D.		11/29/2022		113,000							7	7			
10009675	ANSTERDAM	N.D.		11/29/2022		273,200							15	15	12		12
10009676	ANSTERDAM	N.D.		11/29/2022		300,000							18	18	(2)		(2)
10009677	ANSTERDAM	N.D.		11/29/2022		93,200							6	6	(1)		(1)
10009678	ANSTERDAM	N.D.		11/29/2022		106,500							7	7			
10009679	ANSTERDAM	N.D.		11/29/2022		78,800							6	6			
10009680	ANSTERDAM	N.D.		11/29/2022		7,387							44	44	(2)		(2)
10009681	ANSTERDAM	N.D.		11/29/2022		73,000							3	3	5		5
10009682	ANSTERDAM	N.D.		11/29/2022		65,280							5	5			
10009683	ANSTERDAM	N.D.		11/29/2022		349,500							20	20	(5)		(5)
10009684	ANSTERDAM	N.D.		11/29/2022		512,680							20,361	20,361	(1,071)		(1,071)
10009685	ANSTERDAM	N.D.		11/29/2022		223,200							14	14	(4)		(4)
10009686	ANSTERDAM	N.D.		11/29/2022		85,500							5	5	1		1
10009687	ANSTERDAM	N.D.		11/29/2022		8,016							64	64	(3)		(3)
10009688	ANSTERDAM	N.D.		11/29/2022		134,190							3,074	3,074	(99)		(99)
10009689	ANSTERDAM	N.D.		11/29/2022		58,800							4	4			
10009690	ANSTERDAM	N.D.		11/29/2022		386,000							31	31	(1)		(1)
10009691	ANSTERDAM	N.D.		11/29/2022		181,280							11	11	(1)		(1)
10009692	ANSTERDAM	N.D.		11/29/2022		66,000							3	3	5		5
10009693	ANSTERDAM	N.D.		11/29/2022		81,000							4	4	6		6
10009694	ANSTERDAM	N.D.		11/29/2022		7,724							46	46	(2)		(2)
10009695	ANSTERDAM	N.D.		11/29/2022		48,000							4	4			
10009696	ANSTERDAM	N.D.		11/29/2022		111,200							7	7	(1)		(1)
10009697	ANSTERDAM	N.D.		11/29/2022		318,000							19	19	(5)		(5)
10009698	ANSTERDAM	N.D.		11/29/2022		97,500							8	8			
10009699	ANSTERDAM	N.D.		11/29/2022		273,000							16	16	(4)		(4)
10009700	ANSTERDAM	N.D.		11/29/2022		75,600							6	6			
10009701	ANSTERDAM	N.D.		11/29/2022		84,000							4	4	6		6
10009702	ANSTERDAM	N.D.		11/29/2022		77,000							5	5	(1)		(1)
10009703	ANSTERDAM	N.D.		11/29/2022		112,000							8	8	(2)		(2)
10009704	ANSTERDAM	N.D.		11/29/2022		37,200							3	3			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	3					8	9	10	11							12
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100089705	AMSTERDAM	ND		11/29/2022		4,007							24	24	(1)		(1)
100089706	AMSTERDAM	ND		11/29/2022		76,500							4	4	6		6
100089707	AMSTERDAM	ND		11/29/2022		7,469							23	23	(1)		(1)
100089708	AMSTERDAM	ND		11/29/2022		200,000							11	11	3		3
100089709	AMSTERDAM	ND		11/29/2022		58,800							3	3	3		3
100089710	AMSTERDAM	ND		11/29/2022		68,600							4	4	3		3
100089711	AMSTERDAM	ND		11/29/2022		221,000							13	13	3		3
100089712	AMSTERDAM	ND		11/29/2022		680,200							33	33	48		48
100089713	AMSTERDAM	ND		11/29/2022		78,900							7	7			
100089714	AMSTERDAM	ND		11/29/2022		75,600							5	5	(1)		(1)
100089715	AMSTERDAM	ND		11/29/2022		198,800							12	12	(2)		(2)
100089716	AMSTERDAM	ND		11/29/2022		51,600							3	3	3		3
100089717	AMSTERDAM	ND		11/29/2022		200,000							11	11	3		3
100089718	AMSTERDAM	ND		11/29/2022		138,000							7	7	12		12
100089719	AMSTERDAM	ND		11/29/2022		100,100							9	9	(1)		(1)
100089720	AMSTERDAM	ND		11/29/2022		188,000							14	14	(1)		(1)
100089722	AMSTERDAM	ND		11/29/2022		112,800							8	8	(1)		(1)
100089723	AMSTERDAM	ND		11/29/2022		358,400							22	22	(3)		(3)
100089724	AMSTERDAM	ND		11/29/2022		79,800							7	7			
100089725	AMSTERDAM	ND		11/29/2022		136,500							6	6	11		11
100089726	AMSTERDAM	ND		11/29/2022		13,021							77	77	(3)		(3)
100089727	AMSTERDAM	ND		11/29/2022		418,600							30	30	(4)		(4)
100089728	AMSTERDAM	ND		11/29/2022		398,006							23	23	(3)		(3)
100089729	AMSTERDAM	ND		11/29/2022		22,865							137	137	(7)		(7)
100089730	AMSTERDAM	ND		11/29/2022		68,000							4	4			
100089731	AMSTERDAM	ND		11/29/2022		290,500							24	24	(1)		(1)
100089732	PUERTO VALLARTA	MEX		12/02/2022		581,433							407	407			
100089733	MONTERREY	MEX		12/02/2022		622,466							464	464			
100089734	CABO SAN LUCAS	MEX		12/02/2022		2,444,399							1,971	1,971			
100089735	SAN MIGUEL DE ALLENDE	MEX		12/02/2022		715,397							562	562			
100089736	LA PAZ	MEX		12/02/2022		678,605							479	479			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		760,454							580	580			
100090558	AMSTERDAM	ND		12/28/2022		290,400							23	23	(8)		(8)
100090559	AMSTERDAM	ND		12/28/2022		64,000							4	4	3		3
100090560	AMSTERDAM	ND		12/28/2022		10,686							14	14			
100090561	AMSTERDAM	ND		12/28/2022		36,800							2	2	2		2
100090562	AMSTERDAM	ND		12/28/2022		75,724							6	6	3		3
100090563	AMSTERDAM	ND		12/28/2022		68,000							4	4			
100090564	AMSTERDAM	ND		12/28/2022		260,000							23	23	3		3
100090565	AMSTERDAM	ND		12/28/2022		81,000							5	5	(1)		(1)
100090566	AMSTERDAM	ND		12/28/2022		7,727							46	46	(1)		(1)
100090567	AMSTERDAM	ND		12/28/2022		512,274							52	52	(2)		(2)
100090568	AMSTERDAM	ND		12/28/2022		15,600							1	1	1		1
100090569	AMSTERDAM	ND		12/28/2022		404,000							31	31	(1)		(1)
100090570	AMSTERDAM	ND		12/28/2022		10,635							64	64	(2)		(2)
100090571	AMSTERDAM	ND		12/28/2022		111,000							6	6	(1)		(1)
100090572	AMSTERDAM	ND		12/28/2022		63,400							6	6			
100090573	AMSTERDAM	ND		12/28/2022		54,300							4	4			
100090574	AMSTERDAM	ND		12/28/2022		9,350							75	75	(2)		(2)
100090575	AMSTERDAM	ND		12/28/2022		112,500							11	11	(1)		(1)
100090576	AMSTERDAM	ND		12/28/2022		159,600							11	11	7		7

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

1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090577	AMSTERDAM	NLD		12/28/2022		69,000							4	4	(1)		(1)
100090578	AMSTERDAM	NLD		12/28/2022		6,618							39	39	(1)		(1)
100090579	AMSTERDAM	NLD		12/28/2022		72,000							6	6			
100090580	AMSTERDAM	NLD		12/28/2022		120,400							8	8	4		4
100090581	AMSTERDAM	NLD		12/28/2022		80,000							7	7	(1)		(1)
100090582	AMSTERDAM	NLD		12/28/2022		46,200							2	2	4		4
100090583	AMSTERDAM	NLD		12/28/2022		52,400							6	6	(1)		(1)
100090584	AMSTERDAM	NLD		12/28/2022		304,326							31	31	(1)		(1)
100090585	AMSTERDAM	NLD		12/28/2022		147,000							9	9	13		13
100090586	AMSTERDAM	NLD		12/28/2022		87,600							7	7	4		4
100090587	AMSTERDAM	NLD		12/28/2022		122,000							8	8			
100090588	AMSTERDAM	NLD		12/28/2022		142,600							11	11	(3)		(3)
100090589	AMSTERDAM	NLD		12/28/2022		366,600							15	15	27		27
100090590	AMSTERDAM	NLD		12/28/2022		83,600							8	8			
100090591	AMSTERDAM	NLD		12/28/2022		330,000							14	14	25		25
100090592	AMSTERDAM	NLD		12/28/2022		80,000							8	8			
100090593	AMSTERDAM	NLD		12/28/2022		91,500							9	9	(1)		(1)
100090594	AMSTERDAM	NLD		12/28/2022		82,600							8	8			
100090595	AMSTERDAM	NLD		12/28/2022		62,897							5	5	(1)		(1)
100090596	AMSTERDAM	NLD		12/28/2022		46,000							4	4			
100090597	AMSTERDAM	NLD		12/28/2022		55,080							3	3	5		5
100090598	AMSTERDAM	NLD		12/28/2022		200,000							12	12	18		18
100090599	AMSTERDAM	NLD		12/28/2022		82,600							6	6	3		3
100090600	AMSTERDAM	NLD		12/28/2022		2,883							16	16			
100090601	AMSTERDAM	NLD		12/28/2022		126,600							9	9	(1)		(1)
100090602	AMSTERDAM	NLD		12/28/2022		44,000							5	5			
100090603	AMSTERDAM	NLD		12/28/2022		46,400							3	3	3		3
100090604	AMSTERDAM	NLD		12/28/2022		77,200							6	6			
100090607	AMSTERDAM	NLD		12/28/2022		272,600							21	21	11		11
100090608	AMSTERDAM	NLD		12/28/2022		206,000							16	16	16		16
100091339	ROSARIO	MEX		01/17/2023		835,554							646	646			
100091340	MAZATLAN	MEX		01/17/2023		472,902							377	377			
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,163,306							950	950			
100091342	CABO SAN LUCAS	MEX		01/17/2023		1,018,859							798	798			
100091343	LOS BARRILES	MEX		01/17/2023		939,163							745	745			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		574,559							455	455			
100091345	CABO SAN LUCAS	MEX		01/17/2023		745,791							611	611			
100091346	CABO SAN LUCAS	MEX		01/17/2023		596,565							497	497			
100091347	SAVILTA	MEX		01/17/2023		1,216,980							1,019	1,019			
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,340,930							2,747	2,747			
100091358	TIJUANA	MEX		01/17/2023		492,230							353	353			
100091863	NETHERLANDS	NLD		01/21/2023		19,500							1	1			
100091884	NETHERLANDS	NLD		01/21/2023		9,656							55	55			
100091885	NETHERLANDS	NLD		01/21/2023		77,200							87	87	4		4
100091886	NETHERLANDS	NLD		01/21/2023		14,373							4	4			
100091887	NETHERLANDS	NLD		01/21/2023		38,000							16	16			
100091888	NETHERLANDS	NLD		01/21/2023		2,899							7	7			
100091889	NETHERLANDS	NLD		01/21/2023		83,200							5	5			
100091890	NETHERLANDS	NLD		01/21/2023		51,100							5	5			
100091891	NETHERLANDS	NLD		01/21/2023		48,000							12	12	(1)		(1)
100091892	NETHERLANDS	NLD		01/21/2023		140,000											

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
	2	3					8	9	10	11						12	13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091893	NETHERLANDS	ND		01/21/2023		84,000							8	8			(213)
100091894	NETHERLANDS	ND		01/21/2023		45,200							8,910	8,910			
100091895	NETHERLANDS	ND		01/21/2023		47,600							5	5			
100091896	NETHERLANDS	ND		01/21/2023		54,000							5	5			
100091897	NETHERLANDS	ND		01/21/2023		57,200							6	6			
100091898	NETHERLANDS	ND		01/21/2023		112,800							11	11			
100091899	NETHERLANDS	ND		01/21/2023		63,000							6	6	2		2
100091900	NETHERLANDS	ND		01/21/2023		5,947							49	49			
100091901	NETHERLANDS	ND		01/21/2023		124,000							11	11			
100091902	NETHERLANDS	ND		01/21/2023		62,700							6	6			
100091903	NETHERLANDS	ND		01/21/2023		91,500							8	8			
100091904	NETHERLANDS	ND		01/21/2023		8,794							48	48			
100091905	NETHERLANDS	ND		01/21/2023		56,400							6	6	2		2
100091906	NETHERLANDS	ND		01/21/2023		14,100							1	1			
100091907	NETHERLANDS	ND		01/21/2023		93,000							8	8			
100091908	NETHERLANDS	ND		01/21/2023		8,988							49	49			
100091909	NETHERLANDS	ND		01/21/2023		148,400							14	14	4		4
100091910	NETHERLANDS	ND		01/21/2023		144,000							14	14	(1)		(1)
100091911	NETHERLANDS	ND		01/21/2023		356,000							35	35	1		1
100091912	NETHERLANDS	ND		01/21/2023		62,800							4	4	2		2
100091913	NETHERLANDS	ND		01/21/2023		44,800							6	6	(2)		(2)
100091914	NETHERLANDS	ND		01/21/2023		195,000							16	16	15		15
100091915	NETHERLANDS	ND		01/21/2023		44,000							4	4			
100091916	NETHERLANDS	ND		01/21/2023		67,600							6	6	5		5
100091917	NETHERLANDS	ND		01/21/2023		51,000							6	6	(1)		(1)
100091918	NETHERLANDS	ND		01/21/2023		51,000							5	5			
100091919	NETHERLANDS	ND		01/21/2023		83,400							10	10	(10)		(10)
100091920	NETHERLANDS	ND		01/21/2023		5,371							30	30	(1)		(1)
100091921	NETHERLANDS	ND		01/21/2023		96,000							11	11	(1)		(1)
100091922	NETHERLANDS	ND		01/21/2023		64,000							6	6	2		2
100091923	NETHERLANDS	ND		01/21/2023		81,200							8	8			
100091924	NETHERLANDS	ND		01/21/2023		77,440							9	9	(2)		(2)
100091925	NETHERLANDS	ND		01/21/2023		14,960							122	122	(1)		(1)
100091926	NETHERLANDS	ND		01/21/2023		340,000							39	39	(5)		(5)
100091927	NETHERLANDS	ND		01/21/2023		132,000							13	13			
100091928	NETHERLANDS	ND		01/21/2023		55,500							6	6			
10009566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		851,424							1,485	1,485			
10009567	SAN JOSE DEL CABO	MEX		02/17/2023		677,775							529	529			
10009568	PUERTO VALLARTA	MEX		02/17/2023		3,556,228							2,777	2,777			
10009569	CABO SAN LUCAS	MEX		02/17/2023		819,737							660	660			
100099721	NETHERLANDS	ND		02/21/2023		42,900							2	2	4		4
100099722	NETHERLANDS	ND		02/21/2023		9,044							63	63	(2)		(2)
100099723	NETHERLANDS	ND		02/21/2023		83,900							7	7			
100099724	NETHERLANDS	ND		02/21/2023		36,000							2	2	1		1
100099725	NETHERLANDS	ND		02/21/2023		84,000							979	979	(41)		(41)
100099726	NETHERLANDS	ND		02/21/2023		126,200							12	12	(1)		(1)
100099727	NETHERLANDS	ND		02/21/2023		80,000							7	7	(1)		(1)
100099728	NETHERLANDS	ND		02/21/2023		66,000							3	3	2		2
100099729	NETHERLANDS	ND		02/21/2023		246,000							20	20	13		13
100099730	NETHERLANDS	ND		02/21/2023		11,209							35	35			
100099731	NETHERLANDS	ND		02/21/2023		70,000							6	6	1		1

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
	2	3	8					9	10	11	12						13
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10009972	NETHERLANDS	ND		02/27/2023		56,500							548	548	(14)		
10009973	NETHERLANDS	ND		02/27/2023		178,500							18	18			
10009974	NETHERLANDS	ND		02/27/2023		206,400							17	17	(1)		
100101706	NETHERLANDS	ND		03/30/2023		21,000							1	1			
100101707	NETHERLANDS	ND		03/30/2023		37,600							3	3	3		
100101708	NETHERLANDS	ND		03/30/2023		54,000							6	6			
100101709	NETHERLANDS	ND		03/30/2023		75,204							7	7	(1)		
100101710	NETHERLANDS	ND		03/30/2023		40,000							2	2	3		
100101711	NETHERLANDS	ND		03/30/2023		80,000							7	7	(1)		
100101712	NETHERLANDS	ND		03/30/2023		284,000							28	28	17		
100101713	NETHERLANDS	ND		03/30/2023		103,500							8	8	(1)		
100101714	NETHERLANDS	ND		03/30/2023		10,051							53	53			
100101715	NETHERLANDS	ND		03/30/2023		42,000							4	4			
100101716	NETHERLANDS	ND		03/30/2023		252,000							18	18	(2)		
100101717	NETHERLANDS	ND		03/30/2023		936,000							93	93	68		68
100101718	NETHERLANDS	ND		03/30/2023		149,800							7	7	13		13
100101719	NETHERLANDS	ND		03/30/2023		51,000							3	3	5		5
100101720	NETHERLANDS	ND		03/30/2023		4,978							27	27			
100101721	NETHERLANDS	ND		03/30/2023		80,000							8	8	4		4
100101722	NETHERLANDS	ND		03/30/2023		104,484							118	118			
100101723	NETHERLANDS	ND		03/30/2023		67,200							6	6	4		4
100101724	NETHERLANDS	ND		03/30/2023		88,381							8	8	(1)		(1)
100101725	NETHERLANDS	ND		03/30/2023		143,322							12,800	12,800	291		291
100101726	NETHERLANDS	ND		03/30/2023		122,880							8	8	11		11
100101727	NETHERLANDS	ND		03/30/2023		176,400							14	14	2		2
100101728	NETHERLANDS	ND		03/30/2023		351,000							30	30	1		1
100101729	NETHERLANDS	ND		03/30/2023		98,800							10	10			
100101730	NETHERLANDS	ND		03/30/2023		56,000							6	6			
100101731	NETHERLANDS	ND		03/30/2023		110,000							6	6	12		12
100101732	NETHERLANDS	ND		03/30/2023		53,200							4	4	2		2
100101733	NETHERLANDS	ND		03/30/2023		120,000							10	10	6		6
100101734	NETHERLANDS	ND		03/30/2023		92,800							5	5	8		8
100101735	NETHERLANDS	ND		03/30/2023		76,800							6	6			
100103331	NETHERLANDS	ND		04/28/2023		346,000							33	33	1		1
100103332	NETHERLANDS	ND		04/28/2023		124,000							12	12	(1)		(1)
100103333	NETHERLANDS	ND		04/28/2023		32,039							101	101	1		1
100103334	NETHERLANDS	ND		04/28/2023		40,000							3	3	(1)		(1)
100103335	NETHERLANDS	ND		04/28/2023		110,400							8	8			
100103336	NETHERLANDS	ND		04/28/2023		76,000							5	5	7		7
100103337	NETHERLANDS	ND		04/28/2023		51,323							409	409	7		7
100103338	NETHERLANDS	ND		04/28/2023		40,800							3	3	3		3
100103339	NETHERLANDS	ND		04/28/2023		1,200,000							89	89	(24)		(24)
100103340	NETHERLANDS	ND		04/28/2023		48,000							7	7	(3)		(3)
100103341	NETHERLANDS	ND		04/28/2023		15,200							1	1			
100103342	NETHERLANDS	ND		04/28/2023		7,200							1	1			
100103343	NETHERLANDS	ND		04/28/2023		90,160							7	7			
100103344	NETHERLANDS	ND		04/28/2023		65,600							7	7			
100103345	NETHERLANDS	ND		04/28/2023		109,800							7	7			
100103346	NETHERLANDS	ND		04/28/2023		46,000							3	3	(1)		(1)
100103347	NETHERLANDS	ND		04/28/2023		61,800							7	7	(1)		(1)
100103348	NETHERLANDS	ND		04/28/2023		17,914							19	19			

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18			
	2	3	State					Loan Type	8	9	10						11	12	13
Loan Number	City				Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
100103349	NETHERLANDS				04/28/2023		39,000							4	4				(2)
100103350	NETHERLANDS				04/28/2023		90,400							7	7				
100103351	NETHERLANDS				04/28/2023		224,400							24	24				
100103352	NETHERLANDS				04/28/2023		26,000							2	2				3
100103353	NETHERLANDS				04/28/2023		37,955							42	42				3
100103354	NETHERLANDS				04/28/2023		111,942							602	602				11
100103355	NETHERLANDS				04/28/2023		12,000							1	1				1
100103356	NETHERLANDS				04/28/2023		67,200							6	6				
100103357	NETHERLANDS				04/28/2023		72,800							7	7				
100103358	NETHERLANDS				04/28/2023		68,600							7	7				
100103359	NETHERLANDS				04/28/2023		64,500							5	5				5
100103360	NETHERLANDS				04/28/2023		8,683							46	46				1
100103361	NETHERLANDS				04/28/2023		83,700							7	7				7
100103362	NETHERLANDS				04/28/2023		3,827							20	20				4
100103363	NETHERLANDS				04/28/2023		133,000							13	13				
100103364	NETHERLANDS				04/28/2023		35,200							3	3				3
100103365	NETHERLANDS				04/28/2023		17,799							56	56				1
100103366	NETHERLANDS				04/28/2023		112,000							11	11				
100108509	NETHERLANDS				05/25/2023		37,710							200	200				(5)
100108510	NETHERLANDS				05/25/2023		42,000							6	6				(2)
100108511	NETHERLANDS				05/25/2023		83,600							9	9				3
100108512	NETHERLANDS				05/25/2023		374,748							402	402				(5)
100108513	NETHERLANDS				05/25/2023		224,000							19	19				9
100108514	NETHERLANDS				05/25/2023		74,200							8	8				1
100108515	NETHERLANDS				05/25/2023		288,400							39	39				(18)
100108516	NETHERLANDS				05/25/2023		88,500							11	11				(5)
100108517	NETHERLANDS				05/25/2023		8,681							46	46				(1)
100108518	NETHERLANDS				05/25/2023		160,000							23	23				(9)
100108519	NETHERLANDS				05/25/2023		160,000							23	23				(9)
100108520	NETHERLANDS				05/25/2023		140,400							20	20				(11)
100108521	NETHERLANDS				05/25/2023		320,800							29	29				17
100108522	NETHERLANDS				05/25/2023		222,400							27	27				(8)
100108523	NETHERLANDS				05/25/2023		41,200							5	5				(1)
100108524	NETHERLANDS				05/25/2023		42,000							6	6				(4)
100108525	NETHERLANDS				05/25/2023		141,600							16	16				
100108526	NETHERLANDS				05/25/2023		42,000							4	4				1
100108527	NETHERLANDS				05/25/2023		50,000							7	7				(4)
100108528	NETHERLANDS				05/25/2023		50,000							5	5				
100108529	NETHERLANDS				05/25/2023		84,000							9	9				
100108530	NETHERLANDS				05/25/2023		8,241							44	44				(1)
100108531	NETHERLANDS				05/25/2023		58,500							9	9				(5)
100108532	NETHERLANDS				05/25/2023		5,740							31	31				(1)
100108533	NETHERLANDS				05/25/2023		91,000							13	13				(2)
100108534	NETHERLANDS				05/25/2023		58,500							6	6				
100108535	NETHERLANDS				05/25/2023		151,200							15	15				2
100108536	NETHERLANDS				05/25/2023		80,600							8	8				4
100108537	NETHERLANDS				05/25/2023		75,000							11	11				(4)
100108538	NETHERLANDS				05/25/2023		843,540							131	131				(84)
100108539	NETHERLANDS				05/25/2023		784,710							122	122				(78)
100108540	NETHERLANDS				05/25/2023		999,260							149	149				(96)
100108541	NETHERLANDS				05/25/2023		782,989							121	121				(78)

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18		
Loan Number	City	3	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
								Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108342	NETHERLANDS		N.D.		05/25/2023		408,318							63	63	(41)		(41)
100108343	NETHERLANDS		N.D.		05/25/2023		836,030							145	145	(93)		(93)
100108344	NETHERLANDS		N.D.		05/25/2023		814,063							126	126	(81)		(81)
100108345	NETHERLANDS		N.D.		05/25/2023		391,500							61	61	(39)		(39)
100108346	NETHERLANDS		N.D.		05/25/2023		72,400							11	11	(3)		(3)
100108347	NETHERLANDS		N.D.		05/25/2023		113,100							17	17	(9)		(9)
100108348	NETHERLANDS		N.D.		05/25/2023		114,800							18	18	(9)		(9)
100108349	NETHERLANDS		N.D.		05/25/2023		130,000							20	20	(9)		(9)
100108350	NETHERLANDS		N.D.		05/25/2023		111,000							15	15	(6)		(6)
100108351	NETHERLANDS		N.D.		05/25/2023		10,945							57	57	(1)		(1)
10010778	NETHERLANDS		N.D.		06/28/2023		7,949							42	42			
10010779	NETHERLANDS		N.D.		06/28/2023		72,405							3	3	1		1
10010780	NETHERLANDS		N.D.		06/28/2023		60,000							1	1	7		7
10010781	NETHERLANDS		N.D.		06/28/2023		463,200							12	12	18		18
10010782	NETHERLANDS		N.D.		06/28/2023		6,250							128	128	2		2
10010783	NETHERLANDS		N.D.		06/28/2023		280,000							6	6	39		39
10010784	NETHERLANDS		N.D.		06/28/2023		60,000							3	3	2		2
10010785	NETHERLANDS		N.D.		06/28/2023		40,000							2	2	3		3
10010786	NETHERLANDS		N.D.		06/28/2023		186,760							8	8	14		14
10010787	NETHERLANDS		N.D.		06/28/2023		2,958							16	16			
10010788	NETHERLANDS		N.D.		06/28/2023		70,000							4	4	5		5
10010789	NETHERLANDS		N.D.		06/28/2023		40,000							2	2	2		2
10010790	NETHERLANDS		N.D.		06/28/2023		60,000							5	5	5		5
10010791	NETHERLANDS		N.D.		06/28/2023		7,697							27	27			
10010792	NETHERLANDS		N.D.		06/28/2023		224,400							11	11	11		11
10010793	NETHERLANDS		N.D.		06/28/2023		52,000							1	1	7		7
10010794	NETHERLANDS		N.D.		06/28/2023		312,000							16	16	16		16
10010795	NETHERLANDS		N.D.		06/28/2023		56,000							1	1	7		7
10010796	NETHERLANDS		N.D.		06/28/2023		81,000							4	4	4		4
10010797	NETHERLANDS		N.D.		06/28/2023		186,000							7	7	3		3
10010798	NETHERLANDS		N.D.		06/28/2023		452,000							9	9	60		60
10010799	NETHERLANDS		N.D.		06/28/2023		181,200							6	6	8		8
10010800	NETHERLANDS		N.D.		06/28/2023		4,458							15	15			
10010801	NETHERLANDS		N.D.		06/28/2023		40,000							1	1	5		5
10010802	NETHERLANDS		N.D.		06/28/2023		39,486							2	2			
10010803	NETHERLANDS		N.D.		06/28/2023		49,200							2	2	3		3
10010804	NETHERLANDS		N.D.		06/28/2023		172,800							8	8	4		4
10010805	NETHERLANDS		N.D.		06/28/2023		77,700							4	4	1		1
10010806	NETHERLANDS		N.D.		06/28/2023		74,600							1	1	9		9
10010807	NETHERLANDS		N.D.		06/28/2023		258,000							4,371	4,371	118		118
10010808	NETHERLANDS		N.D.		06/28/2023		105,280							4	4	3		3
10010809	NETHERLANDS		N.D.		06/28/2023		134,400							3	3	17		17
10019557	NETHERLANDS		N.D.		07/28/2023		5,207							43	43	2		2
10019558	NETHERLANDS		N.D.		07/28/2023		35,964							19	19	5		5
10019559	NETHERLANDS		N.D.		07/28/2023		143,000							(12)	(12)	40		40
10019560	NETHERLANDS		N.D.		07/28/2023		96,800							(6)	(6)	23		23
10019561	NETHERLANDS		N.D.		07/28/2023		30,000							(1)	(1)	6		6
10019562	NETHERLANDS		N.D.		07/28/2023		180,000							(11)	(11)	44		44
10019563	NETHERLANDS		N.D.		07/28/2023		80,600							(3)	(3)	17		17
10019564	NETHERLANDS		N.D.		07/28/2023		24,862							75	75	5		5
10019565	NETHERLANDS		N.D.		07/28/2023		20,000							(1)	(1)	4		4

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				14	15	16	17	18	
Loan Number	City	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10019566	NETHERLANDS	ND		07/28/2023		44,800							(3)	(3)	11		11
10019567	NETHERLANDS	ND		07/28/2023		21,520							(1)	(1)	5		5
10019568	NETHERLANDS	ND		07/28/2023		57,754							(2)	(2)	12		12
10019569	NETHERLANDS	ND		07/28/2023		135,222							204	204	24		24
10019570	NETHERLANDS	ND		07/28/2023		2,914							43	43	2		2
10019571	NETHERLANDS	ND		07/28/2023		77,000							(5)	(5)	20		20
10019572	NETHERLANDS	ND		07/28/2023		26,000							(2)	(2)	7		7
10019573	NETHERLANDS	ND		07/28/2023		58,957							(2)	(2)	12		12
10019574	NETHERLANDS	ND		07/28/2023		60,000							(2)	(2)	12		12
10019575	NETHERLANDS	ND		07/28/2023		63,000							(3)	(3)	15		15
10019576	NETHERLANDS	ND		07/28/2023		45,200							(3)	(3)	11		11
10019577	NETHERLANDS	ND		07/28/2023		140,000							(5)	(5)	31		31
10019578	NETHERLANDS	ND		07/28/2023		20,000							(1)	(1)	5		5
10019579	NETHERLANDS	ND		07/28/2023		60,000							(5)	(5)	16		16
10019580	NETHERLANDS	ND		07/28/2023		176,400							(12)	(12)	44		44
10019581	NETHERLANDS	ND		07/28/2023		99,666							181	181	18		18
10019582	NETHERLANDS	ND		07/28/2023		20,300							(2)	(2)	5		5
10019583	NETHERLANDS	ND		07/28/2023		399,000							(26)	(26)	100		100
10019584	NETHERLANDS	ND		07/28/2023		36,000							(2)	(2)	10		10
10019585	NETHERLANDS	ND		07/28/2023		118,000							(7)	(7)	29		29
10019586	NETHERLANDS	ND		07/28/2023		79,600							(5)	(5)	20		20
10019587	NETHERLANDS	ND		07/28/2023		47,250							(3)	(3)	12		12
10019588	NETHERLANDS	ND		07/28/2023		20,000									4		4
10019589	NETHERLANDS	ND		07/28/2023		56,000							(4)		14		14
10012058	NETHERLANDS	ND		06/28/2023		2,345							12	12			
19336	VARIOUS	FL		05/17/2019													
19348	EL SEGUNDO	CA		09/10/2021		30,000,000											
1000002	DUBLIN	CA		06/30/2010		4,703,553							201,033	201,033			
1000007	MORCO	CA		09/30/2011		3,380,607							28,000,000	28,000,000			
1000015	MCALLEN	TX		10/30/2003		90,147							61,628	61,628			
1000016	MCALLEN	TX		03/01/2016		511,921							85,611	85,611			
1000024	HOUSTON	TX		12/27/2006		1,541,957							18,587	18,587			
1000036	HOUSTON	TX		11/05/2012		138,331							3,224	3,224			
1000037	HOUSTON	TX		11/05/2012		113,181							69,320	69,320			
1000202	GRAND JUNCTION	CO		10/04/2007		1,837,717							136,516	136,516			
1000476	MILWAUKEE	WI		02/20/2015		26,081,873							111,695	111,695			
1000592	HATTISVILLE	ND		06/24/2016		29,695,948							28,447	28,447			
7000037	ANAHEIM	CA		10/30/2018		4,463,077							442,743	442,743	21,707		21,707
7100007	YULIEE	FL		06/07/2018		114,000,000							588,519	588,519			
7100010	YOKERS	NY		11/19/2019		4,913,520							31,097	31,097			
7200153	BRUNSWICK	OH		03/29/2016		16,312,447							257,968	257,968			
7200196	Fort Wayne	IN		05/25/2017									57,510	57,510			
7200208	SUNNYVALE	CA		08/03/2017		5,935,565							865,156	865,156			
7200304	New York	NY		09/27/2019		3,725,184							1,026,482	1,026,482			
7200348	MADISONVILLE	TN		09/21/2019									14,886	14,886			
7200450	LONDON	GBR		07/09/2021		7,773,109							87,758	87,758	12,465		12,465
7200462	VIETNAM	DE		06/28/2021		39,659,110							47,206	47,206			
7200510	BOSTON	MA		03/14/2022		68,328,702							623,274	623,274			
7200593	New York	NY		11/08/2022		18,899,196							1,433,364	1,433,364			
7200694	New York	NY		11/08/2022		65,468							548,887	548,887			
7250102	New York	NY		07/17/2019		10,720,444							13,877,019	13,877,019			
													55,431	55,431			

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1		Location		4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2221501	LONDON	GBR		06/26/2021		101,923,397							4,260,462	4,336,703	1,425,231		1,425,231
7250108	MELVILLE	NY		07/17/2019		4,604,135							88,189	88,189			
0299999: Mortgages with partial repayments																	
10000465	WEST HAVEN	CT		09/27/2016	08/05/2023	125,928							65,827,097	65,977,540	1,716,763	(74,202)	1,642,561
100010852	COLUMBIA	SC		12/23/2016	07/05/2023	87,672							184,835	184,835			
100010878	LINWOOD	CA		12/23/2016	07/05/2023	383,684							103,208	103,208			
100012022	MIAMI	FL		03/08/2017	09/13/2023	80,664							420,075	420,075			
100012288	ROCKWELL	NC		04/28/2017	07/13/2023	98,789							87,088	87,088			
100012660	JACKSONVILLE	FL		05/25/2017	09/05/2023	129,942							95,642	95,642			
100013164	MEMPHIS	TN		05/25/2017	09/05/2023	53,028							146,708	146,708			
100013881	MERCED	CA		05/25/2017	09/05/2023	91,038							66,934	66,934			
100014713	EGG HARBOR TOWNSHIP	NJ		09/27/2017	07/13/2023	4,575							104,759	104,759			
100014718	DALTON	GA		09/27/2017	08/13/2023	12,276							1,879	1,879			
100014769	CUTLER BAY	FL		10/30/2017	07/13/2023	10,133							14,995	14,995			
100025609	BEL AIR	MD		09/20/2018	09/05/2023	159,954							2,933	2,933			
100025702	LAS VEGAS	NV		09/20/2018	07/05/2023	91,044							177,273	177,273			
100026887	DIXON	CA		09/26/2018	09/05/2023	154,934							6,500	6,500			
100030122	FREDMOND	OR		12/20/2018	09/05/2023	159,801							149,924	149,924			
100030149	BRUNSON	FL		12/20/2018	08/05/2023	8,715							171,913	171,913			
100030394	DELAND	CA		03/29/2019	08/05/2023	154,530							5,251	5,251			
100031811	MODESTO	CA		03/29/2019	08/05/2023	133,050							170,410	170,410			
100039273	CORP	IRL		09/27/2019	07/23/2023	29,804							148,698	148,698			395
100043452	PEPPERWICK PINES	FL		06/13/2020	09/05/2023	168,995							36,854	36,854			395
100044402	GREENWOOD	DE		11/19/2020	07/07/2023	45,820							179,337	179,337			
100044511	MONTEBELLO	CA		11/19/2020	07/07/2023	1,645							50,079	50,079			
100044866	BEAVER	PA		11/19/2020	08/07/2023	44,377							1,243	1,243			
100045637	MIDDLE ISLAND	NY		11/25/2020	07/07/2023	45,385							44,659	44,659			
100046079	HOLLISTER	NC		11/25/2020	08/07/2023	2,985							43,101	43,101			
100046362	GREENVILLE	NC		11/25/2020	09/07/2023	129,520							2,450	2,450			
100046363	SAINT LOUIS	MO		11/25/2020	07/07/2023	37,834							131,923	131,923			
100046412	CHICAGO	IL		11/25/2020	08/07/2023	96,608							37,150	37,150			
100046621	MINNEAPOLIS	MIN		11/25/2020	09/07/2023	122,995							151,452	151,452			
100046703	TAMPA	FL		11/20/2020	08/07/2023	3,798							116,147	116,147			
100046720	PLANO	TX		11/20/2020	08/07/2023	8,649							1,693	1,693			
100046765	BRIDGETON	NJ		11/20/2020	07/07/2023	2,012							4,626	4,626			
100046773	WILMINGTON	DE		11/20/2020	09/07/2023	6,262							843	843			
100046784	BUFFALO	NY		11/20/2020	07/07/2023	3,073							1,428	1,428			
100046789	WEST PALM BEACH	FL		11/20/2020	09/07/2023	7,468							4,278	4,278			
100046796	DALLAS	TX		11/20/2020	09/07/2023	3,049							1,355	1,355			
100046832	GARLAND	TX		11/20/2020	08/07/2023	4,890							1,517	1,517			
100046864	HOUSTON	TX		11/20/2020	08/07/2023	3,087							672	672			
100046868	MILFORD	PA		11/20/2020	07/07/2023	2,342							613	613			
100046893	KANSAS CITY	KS		11/20/2020	08/07/2023	2,223							802	802			
100046940	MIAMI	FL		11/20/2020	07/07/2023	25,319							16,229	16,229			
100046980	SEAL BEACH	CA		11/20/2020	07/07/2023	3,353							675	675			
100047180	NORTH SALT LAKE	UT		11/20/2020	09/07/2023	13,947							2,466	2,466			
100047332	LODI	CA		11/20/2020	09/07/2023	77,982							73,874	73,874			
100047336	TAYLOR	MI		11/20/2020	07/07/2023	11,568							11,026	11,026			
100047682	WESTMINSTER	CO		11/20/2020	09/07/2023	89,410							81,725	81,725			
100047728	PEY	GA		11/20/2020	07/07/2023	58,646							89,148	89,148			
100047739	TOWER HILL	IL		11/20/2020	08/07/2023	64,162							59,201	59,201			

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					13	14	15	16	17	18
	2	3	8					9	10	11	12							
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
10004706	BELLAIRE	OH		11/20/2020	.08/07/2023	4,604							1,185	1,185				
100047911	PORT ORANGE	FL		11/20/2020	.07/07/2023	68,586							73,039	73,039				
100048467	MODESTO	CA		11/20/2020	.07/07/2023	165,041							155,355	155,355				
100049026	PERRIS	CA		11/20/2020	.07/07/2023	150,410							121,200	121,200				
100049313	LAKE WORTH	FL		11/20/2020	.09/07/2023	35,063							27,034	27,034				
100049732	PARK RIDGE	IL		11/20/2020	.09/07/2023	86,862							86,351	86,351				
100049833	LINDON	UT		11/20/2020	.07/07/2023	4,095							1,425	1,425				
100049860	LOS ANGELES	CA		11/20/2020	.09/07/2023	131,203							129,231	129,231				
100050242	MIAMI	FL		11/20/2020	.08/07/2023	167,269							174,501	174,501				
100053450	DELTONA	FL		03/23/2021	.09/07/2023	175,591							152,102	152,102				
100053601	LOX/HATCHEE	FL		03/23/2021	.08/07/2023	213,958							201,027	201,027				
100053797	GILROY	CA		03/23/2021	.07/07/2023	16,823							7,536	7,536				
100053868	BELLE HARBOR	NY		03/23/2021	.09/07/2023	191,255							175,616	175,616				
100054034	HILLSBOROUGH	NJ		03/23/2021	.09/07/2023	417,485							389,619	389,619				
100054049	MONROE	LA		03/23/2021	.08/07/2023	37,255							32,706	32,706				
100054213	NEW CITY	NY		03/23/2021	.09/07/2023	279,553							259,582	259,582				
100054463	NEIGHERRY	SC		03/23/2021	.09/07/2023	13,875							10,334	10,334				
100054720	TORRINGTON	CT		03/23/2021	.09/07/2023	119,975							111,360	111,360				
100054793	ORLANDO	FL		03/23/2021	.09/07/2023	39,112							35,619	35,619				
100054818	HAYDEN	AL		03/23/2021	.09/07/2023	9,439							3,593	3,593				
100055128	HOKSETT	NH		03/23/2021	.07/07/2023	64,016							59,450	59,450				
100055409	SAVAGE	MT		03/23/2021	.07/07/2023	92,905							74,794	74,794				
100055495	TUSCON	AZ		03/23/2021	.07/07/2023	42,236							38,721	38,721				
100055744	PITMAN	NJ		03/23/2021	.07/07/2023	7,042							957	957				
100055750	LIVERMORE	CA		03/23/2021	.08/07/2023	225,210							218,237	218,237				
100057945	JACKSONVILLE BEACH	FL		06/30/2021	.08/17/2023	514,196							497,698	497,698				
100065526	LAS VEGAS	NV		07/28/2021	.08/17/2023	290,204							278,805	278,805				
100065528	HAVSBORO	PA		07/28/2021	.09/17/2023	291,541							278,305	278,305				
100067380	SAN JOSE DEL CABO	MEX		06/13/2021	.08/19/2023	1,024,550							113,967	113,967				
100067513	BARNEGAT	NJ		09/23/2021	.09/17/2023	201,679							191,933	191,933				
100067704	GAINESVILLE	FL		09/23/2021	.09/17/2023	135,135							129,807	129,807				
100067862	BYRON	GA		09/23/2021	.09/17/2023	157,975							153,049	153,049				
100067882	NORTH RICHLAND HILLS	TX		09/23/2021	.07/17/2023	178,049							167,672	167,672				
100068176	SANTA ANA	CA		06/25/2021	.09/17/2023	915,914							898,346	898,346				
100068227	FALLS CHURCH	VA		06/25/2021	.07/17/2023	219,946							210,897	210,897				
100068419	LOOKPORT	NY		06/25/2021	.07/17/2023	98,853							91,527	91,527				
100068449	BOHAMI	TX		06/25/2021	.09/17/2023	153,202							142,541	142,541				
100068471	MANCHESTER	NH		06/25/2021	.08/17/2023	271,573							259,649	259,649				
100070553	AMSTERDAM	NLD		06/31/2021	.08/21/2023	26,971							27,468	27,468	(2,293)		(2,293)	
100070433	EVANS	CO		09/23/2021	.09/17/2023	299,513							291,054	291,054				
100071463	TAMPA	FL		10/26/2021	.07/09/2023	161,039							146,201	146,201				
100073540	CARROLLTON	TX		10/26/2021	.08/09/2023	694,379							666,861	666,861				
100073592	AMSTERDAM	NLD		10/25/2021	.08/21/2023	2,725							1,621	1,621	(106)		(106)	
100074072	CABO CORRIDOR CABO SAN LUCAS	MEX		11/05/2021	.09/19/2023	81,866							72,857	72,857				
100074384	LEL'YSTAD	NLD		11/16/2021	.08/21/2023	2,824							1,718	1,718	(104)		(104)	
100076203	LEIN/SVILLE	TX		01/07/2022	.07/17/2023	197,585							191,870	191,870				
100076943	SEATTLE	WA		01/07/2022	.09/17/2023	255,209							247,748	247,748				
100076647	SAN JOSE	CA		12/30/2021	.09/09/2023	1,107,187							1,073,430	1,073,430				
100077294	AMSTERDAM	NLD		12/29/2021	.08/21/2023	1,239							1,322	1,322	(56)		(56)	
100077925	AMSTERDAM	NLD		12/29/2021	.08/21/2023	20,068							20,420	20,420	(860)		(860)	
100081790	MANTOLOKING	NJ		03/30/2022	.08/09/2023	1,769,114							1,800,000	1,800,000				

SCHEDULE B - PART 3

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

1	Location			4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
	2	3	State					8	9	10	11	12						13
Loan Number	City			Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081592	AMSTERDAM		ND		03/30/2022	.07/20/2023	3,894							3,830	-3,830	(7)		(7)
100081593	AMSTERDAM		ND		03/30/2022	.07/20/2023	62,612							65,114	65,114	(119)		(119)
100082063	AMSTERDAM		ND		03/30/2022	.09/20/2023	115,992							120,443	120,443	(5,319)		(5,319)
100082227	SAN JOSE DEL CABO		MEX		04/14/2022	.08/19/2023	99,159							98,567	98,567			
100084375	HOUSTON		TX		08/12/2022	.07/28/2023	277,223							247,295	219,029		28,266	28,266
100084380	HILTON HEAD ISLAND		SC		06/12/2022	.07/28/2023	483,213							429,919	429,919		25,205	25,205
100084390	COLUMBUS		OH		06/12/2022	.08/11/2023	147,514							126,464	106,464		19,996	19,996
100084398	MIRLE BEACH		SC		08/12/2022	.07/28/2023	311,746							293,214	276,582		16,652	16,652
100084405	NAZARETH		PA		06/12/2022	.08/11/2023	194,903							176,824	160,419		16,406	16,406
100084412	SAN ANTONIO		TX		06/12/2022	.07/09/2023	618,946							584,800	584,800			
100084417	SAINT MARYS		OH		08/12/2022	.07/28/2023	405,392							383,950	364,810		19,140	19,140
100084441	CORONA		CA		06/12/2022	.07/28/2023	768,956							664,075	552,444		101,631	101,631
100085016	OAKLAND		CA		06/12/2022	.07/28/2023	556,567							524,439	492,401		32,038	32,038
100086668	CRANSTON		RI		10/24/2022	.09/09/2023	234,378							224,306	224,306			
100087012	MIRLE BEACH		SC		11/04/2022	.07/28/2023	706,577							718,916	731,228		(12,312)	(12,312)
100087059	SOUTH RIVER		NJ		11/04/2022	.08/11/2023	315,181							290,997	266,301		22,696	22,696
100087084	DUNKIRK		ND		11/04/2022	.07/28/2023	335,069							322,951	312,119		10,832	10,832
100087093	TEXAS CITY		TX		11/04/2022	.08/11/2023	158,575							147,545	137,221		10,324	10,324
100087101	INDIO		CA		11/04/2022	.08/11/2023	1,275,091							1,273,302	1,277,725		(4,423)	(4,423)
100087103	POINCIPE BEACH		FL		11/04/2022	.08/09/2023	483,752							472,000	472,000			
100087107	COLUMBUS		OH		11/04/2022	.07/28/2023	167,566							154,870	142,944		11,925	11,925
100087109	LORAIN		OH		11/04/2022	.07/28/2023	125,547							116,281	107,580		8,702	8,702
100087114	SONORA		KY		11/04/2022	.08/11/2023	127,035							112,329	98,385		13,944	13,944
100087125	WATERVILLE VALLEY		NH		11/04/2022	.07/28/2023	708,638							683,505	681,163		12,342	12,342
100089004	TAIORSVILLE		UT		11/04/2022	.07/28/2023	417,024							404,718	392,478		12,239	12,239
100089008	PITTSBURGH		PA		11/04/2022	.07/28/2023	357,395							353,156	350,559		2,597	2,597
100089009	EASLEY		SC		11/04/2022	.07/28/2023	443,910							423,504	404,996		18,508	18,508
100089015	MOFFESVILLE		NC		11/04/2022	.08/11/2023	576,884							556,083	556,083		10,351	10,351
100089025	NEW CANEY		TX		11/04/2022	.07/28/2023	288,559							275,897	263,290		12,607	12,607
100089027	LAKE ELSINORE		CA		11/04/2022	.07/28/2023	315,524							298,531	282,931		15,600	15,600
100089028	EASTON		PA		11/04/2022	.07/28/2023	198,939							183,365	198,082		(14,717)	(14,717)
100089030	TAFT		CA		11/04/2022	.07/28/2023	185,126							166,682	148,953		17,729	17,729
100089036	MIRLE BEACH		SC		11/04/2022	.07/28/2023	286,881							269,765	265,922		2,863	2,863
100089040	SCOTSDALE		AZ		11/04/2022	.07/28/2023	773,614							782,935	795,933		(12,998)	(12,998)
100089667	AMSTERDAM		ND		11/29/2022	.08/21/2023	54,157							55,135	55,135		(2,886)	(2,886)
100090605	AMSTERDAM		ND		12/28/2022	.08/21/2023	3,157							3,136	3,136		(84)	(84)
100090606	AMSTERDAM		ND		12/28/2022	.08/21/2023	47,361							48,217	48,217		(1,280)	(1,280)
1000710	BATONN		TX		12/07/2017	.07/01/2023	27,855,616							31,331,554	31,617,373		(285,819)	(285,819)
03999999. Mortgages disposed							55,356,499							57,137,862	57,025,540		(12,720)	(12,720)
100013132	MOUNT PROSPECT		IL		12/31/2020		276,744		50,342			50,342		327,086	301,760		12,323	99,603
100014265	WINDSTOCK		VA		12/31/2020		369,092		116,666			116,666		485,758	414,100		(71,658)	(25,326)
100024443	CLEVELAND		OH		12/31/2020		60,968		23,625			23,625		84,594	49,200		(35,394)	(71,658)
100026456	CHICAGO		IL		12/31/2020		124,575		44,450			44,450		169,025	169,025		(35,394)	(35,394)
100045371	ST LOUIS		MO		12/31/2020		107,996		(6,199)			(6,199)		101,797	69,700		(32,097)	(32,097)
100045478	LUMBERTON		NC		12/31/2020		92,382		33,983			33,983		126,365	106,600		(19,765)	(19,765)
100046154	QUINCY		FL		12/31/2020		60,930		(5,425)			(5,425)		55,505	55,505			
100046200	CHEWA		IL		12/31/2020		118,901		19,808			19,808		138,709	114,796		(23,911)	(23,911)
04999999. Mortgages transferred							1,211,989		277,251			277,251		1,488,840	1,280,688		(208,151)	(208,151)
05999999 - Totals							4,637,270,039		277,251			277,251		192,498,200	192,328,169		(170,000)	1,534,013

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athens Annuity & Life Assurance Company

SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	AAOE PML, LLC	Des Moines	IA			09/28/2018			675,397			
	AAOE PML, LLC	Des Moines	IA			09/28/2018			406,422			XXX
2299999. Joint Venture Interests - Real Estate - Affiliated												
	Italian AIF 50131318	LUXEMBOURG	LUX	Contribution		07/05/2022			1,082,419			
	Italian AIF 50194917	LUXEMBOURG	LUX	Contribution		09/07/2022			348,334			59,890
	Bajliders Capital 50138689	PUY LA LUP	IA	Contribution		05/17/2023			385,899			40,110
2499999. Joint Venture Interests - Mortgage Loans - Affiliated												
	Apollon Credit Securidar les Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Contribution		02/02/2022			6,534,234		2,507,595	XXX
2699999. Joint Venture Interests - Other - Affiliated												
									86,189		2,507,595	XXX
6099999. Total - Unaffiliated												
6199999. Total - Affiliated												
									7,702,842		2,507,595	XXX
6299999 - Totals												
									7,702,842		2,507,595	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20	
		3	4					9	10	11	12	13							14
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Acma II Royalties 1BA08F031	WELD	CO	Depletion	05/15/2015	09/29/2023	24,459							24,459		632			
	Acma Royalties 1BA079963	WELD	CO	Depletion	02/06/2015	09/29/2023	24,525							24,525		480			
	Aven Gas & Oil, Inc. Royalties 1BA08A031	HEMPHILL	TX	Depletion	05/01/2015	09/29/2023	35,931							35,931		514			
	Barkheimer Royalties 1BA645782	NOBLE	OH	Depletion	06/02/2014	09/29/2023	39,911							39,911		528			
	Comers Ferrari (Niobrara) Royalties 1BAN0DA81	WELD	DE	Depletion	04/15/2016	09/29/2023	13,233							13,233		583			
	Ferrari Royalties 1BAN0D706	WELD	DE	Depletion	01/21/2016	09/29/2023	3,073							3,073		54			
	GEO-COM Royalties 1BA08NF5	WASHINGTON	PA	Depletion	06/23/2015	09/29/2023	10,418							10,418		258			
	Highfill Royalties 1BA357958	ALFALFA	OK	Depletion	02/02/2015	09/29/2023	10,298							10,298		97			
	Learn Sellers Grady County (Woodford- Scoop) Royalties 1BAN0F5HP	CHICKASAW	OK	Depletion	11/30/2016	09/29/2023	22,569							22,569		1,003			
	Precision Capital Marcelus Royalties 1BAN0DKCJ	SUSQUEHANNA	PA	Depletion	06/10/2016	09/29/2023	12,972							12,972		808			
	Red Cloud Royalties 1BA06EY21	KARNES	TX	Depletion	09/15/2014	09/29/2023	134,456							134,456		29,762			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation or Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
0599999. Mineral Rights - Unaffiliated	Viking Royalties 1BA07UK22	WELD	DE	Depletion	03/27/2015	09/29/2023	14,865							14,865	14,865				722
	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BANCRR5	WELD	DE	Depletion	01/27/2017	09/29/2023	3,321							3,321	3,321				169
	Wolf Resources Royalties - Meadowdale & Gordon (Niobrara) 1BANDLZJ	WELD	DE	Depletion	06/30/2016	09/29/2023	14,702							14,702	14,702				163
	A-A Funding Holdco Offshore II, LLC 50118735						364,734							364,734	364,734				35,792
2099999. Joint Venture Interests - Common Stock - Affiliated	AltsCo - Core (A-A Offshore AAA) 50120050	CAYMAN ISLANDS	CYM	Distribution	02/04/2022	08/15/2023	225,000							225,000	225,000				
	AltsCo - Core (A-A Offshore AAA) 50120061	CAYMAN ISLANDS	CYM	Final Distribution	04/01/2022	08/01/2023	18,015,001	(422,108)				(422,108)		17,592,893	18,026,028		433,135	433,135	
	AltsCo - Core (A-A Offshore AAA) 50120061	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	08/01/2023	229,435,210							229,435,210	229,435,210				
2299999. Joint Venture Interests - Real Estate - Affiliated	INN Opportunities Fund, L.P. 1BAN077M1	WILMINGTON	DE	Distribution	07/23/2020	09/29/2023	247,675,211	(422,108)				(422,108)		247,253,103	247,686,238		433,135	433,135	
	AAE RML, LLC	Des Moines	IA		09/28/2018	09/30/2023	5,840							5,840	95,940				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated	Italian AIF 50131918	LUXEMBOURG	LUX	Distribution	07/05/2022	09/19/2023	101,780							101,780	101,780				
	Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	09/19/2023	221,002							221,002	221,002	7,484		7,484	
6199999. Total - Unaffiliated							162,811							162,811	162,811	2,202		2,202	
6199999. Total - Affiliated							383,814							383,814	383,814	9,686		9,686	
6299999. Totals							364,734							364,734	364,734				35,792
							248,160,805	(422,108)				(422,108)		247,738,697	248,171,832	9,886	433,135	442,821	
							248,525,538	(422,108)				(422,108)		248,103,430	248,536,565	9,886	433,135	442,821	35,792

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and Administrative SVO Symbol
039494-6J-4	BUMS 2005-E 247 BUMS 2005-E 247 4.58% 06/25/35		.07/01/2023	AHE		(5,156)	(5,787)	444	1. FM
073888-AB-5	BSAS 2006-S3 21X BSAS 2006-S3 142A 6.00% 08/25/36		.07/01/2023	Interest Capitalization		9,430	9,430		3.B Z
147270-AB-1	CFMT 2018-RM2 B CFMT 2018-RM2 B 4.00% 10/25/68		.09/25/2023	Various		276,413	276,413		1.0 FE
147270-AC-9	CFMT 2018-RM2 B CFMT 2018-RM2 C 4.00% 10/25/68		.09/25/2023	Interest Capitalization		120,179	120,179		1.G FE
228648-4A-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.09% 08/15/34		.08/15/2023	Interest Capitalization		8,213	8,213		1.G
228493-4A-7	CIALT 2006-0421 M9 CIALT 2006-0421 A1 5.62% 03/20/47		.08/21/2023	Interest Capitalization		54	54		1.A FM
30225V-AQ-0	EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP 2.2% 15 2.40% 10/15/31		.07/25/2023	Tax Free Exchange		15,502,100	15,500,000	94,722	2.B FE
37187E-AA-4	GPOC 2022-1 B GPOC 2022-1 A 9.25% 01/15/31		.09/21/2023	Capital Call Revolver		6,946,177	7,000,000	46,667	2.B FE
37187E-AB-2	GPOC 2022-1 B GPOC 2022-1 B 10.50% 01/15/31		.09/21/2023	Capital Call Revolver		2,215,377	2,215,377	9,309	1.B PL
37187E-AC-0	GPOC 2022-1 B GPOC 2022-1 C 12.00% 01/15/31		.09/21/2023	Capital Call Revolver		553,882	553,882	2,642	1.E PL
41161H-AC-4	HMLT 2006-5 241A HMLT 2006-5 241A 5.80% 07/19/46		.09/19/2023	Interest Capitalization		214	214	3,019	2.B PL
46590X-AU-0	JBS USA LUX/FIN JBS USA/FOOD/FINANCE 5.5% 15 J 5.50% 01/15/30		.08/23/2023	Tax Free Exchange		13,210,553	13,000,000	75,472	1.A FM
46590X-AU-0	JBS USA LUX/FIN JBS USA/FOOD/FINANCE 3.625% 15 3.625% 01/15/32		.08/23/2023	Tax Free Exchange		19,520,395	22,750,000	87,050	2.C FE
501674-AA-2	LA CHARRERS HQ TR 2022 P/T CERTS 4.02% 06/15/54		.07/01/2023	CTL Capital		1,482,900	1,482,900		2.C
502284-AA-9	LSU ENERGY CONCESSIONS/OWARE LLC SR SEC0 NTS 3.730% 05/30/49		.07/01/2023	BOFA SECURITIES, INC.		571,218	571,218		1.G
57430U-30-1	MDBS 2006-1A A MDIBS 2006-1A A 5.55% 12/10/65		.09/10/2023	Interest Capitalization		56,404	56,404		5.C FE
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.64% 02/18/31		.09/26/2023	Keybank Capital Markets		1,097,086	1,097,086		1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.49% 02/18/31		.09/26/2023	Keybank Capital Markets		301,698	301,698		1.F PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.19% 02/18/31		.09/26/2023	Keybank Capital Markets		582,837	582,837		2.C PL
91836A-AA-4	WIC 2023-PY1 D WIC 2023-PY1 A 8.09% 07/19/40	D	.07/24/2023	Wellis Fargo		15,272,723	15,311,000		1.A FE
933128-AA-3	Visita Equity Partners Fund VII VEPF VII THANCHE A Loans PIK 9.88% 02/28/28	D	.08/31/2023	Interest Capitalization		164,767	164,767		1.F PL
110999999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						78,741,349	81,549,770	319,325	XXX
28655-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.82% 12/15/41		.09/27/2023	Capital Call Revolver		13,132,853	13,132,853		1.G PL
28655-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.57% 12/15/41		.09/27/2023	Capital Call Revolver		6,576,427	6,576,427		2.C PL
716808-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.44% 01/31/57		.08/01/2023	Interest Capitalization		1,901	1,901		2.B PL
92890C-AD-5	MDL Fleet LLC Lease Plan USA Inc 8.06% 12/31/38		.09/21/2023	Capital Call Revolver		1,432,884	1,432,884		1.E FE
979926-AA-0	MDMT 2023-12A C MDMT 2023-12A A1A 7.85% 07/25/31	D	.05/26/2023	Bank of America		5,000,000	5,000,000		1.A FE
150999999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						26,164,065	26,164,065		XXX
BANOFZ-ET-0	Grip Operating Llc GRP OPERATING TK 30.33% 12/31/23		.09/29/2023	Interest Capitalization		6,260	6,260		6. *
084384-AA-3	74 Hickard Rd Sydney Univ Loan Notes 4.30% 01/05/51	B	.07/01/2021	Commonwealth Bk of Australia		(753,038)	(746,778)		1.C Z
190999999999. Subtotal - Bonds - Unaffiliated Bank Loans						(746,778)			XXX
25099999997. Total - Bonds - Part 3						104,158,636	105,967,057	319,325	XXX
250999999998. Total - Bonds - Part 5						104,158,636	105,967,057	XXX	XXX
250999999999. Total - Bonds						104,158,636	105,967,057	319,325	XXX
45099999997. Total - Preferred Stocks - Part 3						XXX	XXX	XXX	XXX
45099999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
45099999999. Total - Preferred Stocks						XXX	XXX	XXX	XXX
31340H-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		.09/28/2023	Non-Broker Trade	120,000,000	12,000,000			
501999999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						12,000,000	XXX		XXX
501999999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other			.09/30/2023	Capital Contribution		309,338,454	XXX		XXX
000000-00-0	ATHENE ANNUITY AND LIFE COMPANY					321,338,454	XXX		XXX
598999999999. Subtotal - Common Stocks - Part 3						XXX	XXX	XXX	XXX
598999999999. Subtotal - Common Stocks - Part 5						321,338,454	XXX		XXX
598999999999. Total - Common Stocks						321,338,454	XXX		XXX
599999999999. Total - Preferred and Common Stocks						321,338,454	XXX		XXX
600999999999 - Totals						425,497,090	XXX	319,325	XXX

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11				15								
											11	12	13	14									
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..38375B-38-5		GNR 2015-H29 JI GNR 2013-H14 SI 1.765%		09/01/2023	Paydown				48,843	46,633		(46,633)		(46,633)						8,437	05/20/2063	1.A	
..38375B-55-7		GNR 2015-H29 JI GNR 2013-H19 ID 1.515%		09/01/2023	Paydown				6,326	8,290		(8,290)		(8,290)						1,511	05/20/2063	1.A	
..38375B-4H-5		GNR 2015-H29 JI GNR 2010-H02 GI 2.155%		09/01/2023	Paydown				8,491	8,466		(8,466)		(8,466)						3,013	02/20/2060	1.A	
..38375B-09-7		GNR 2015-H29 JI GNR 2013-H02 DI 1.708%		09/01/2023	Paydown				13,021	15,642		(15,642)		(15,642)						4,154	12/20/2062	1.A	
..38375B-XM-3		GNR 2015-H29 JI GNR 2011-H06 FI 1.204%		09/01/2023	Paydown				47,612	43,363		(43,363)		(43,363)						11,450	02/20/2061	1.A	
..38375B-LM-2		GNR 2015-H29 JI GNR 2011-H11 AI 1.492%		09/01/2023	Paydown				36,484	34,579		(34,579)		(34,579)						8,402	03/20/2061	1.A	
..38375B-MU-3		GNR 2015-H29 JI GNR 2011-H19 IA 0.991%		09/01/2023	Paydown				35,925	35,770		(35,770)		(35,770)						10,908	08/20/2061	1.A	
..38375B-PK-2		GNR 2015-H29 JI GNR 2012-H03 IA 1.070%		09/01/2023	Paydown				25,828	25,398		(25,398)		(25,398)						8,552	01/20/2062	1.A	
..38375B-QV-1		GNR 2015-H29 JI GNR 2012-H08 FI 1.234%		09/01/2023	Paydown				21,934	23,934		(23,934)		(23,934)						6,525	04/20/2062	1.A	
..38375B-TZ-5		GNR 2015-H29 JI GNR 2012-H15 CI 1.206%		09/01/2023	Paydown				27,743	27,203		(27,203)		(27,203)						6,571	06/20/2062	1.A	
..38375B-UM-2		GNR 2015-H29 JI GNR 2012-H18 NI 1.305%		09/01/2023	Paydown				7,686	9,245		(9,245)		(9,245)						2,173	08/20/2062	1.A	
..38375U-EH-9		GNR 2015-H29 JI GNR 2014-H03 AI 1.303%		09/01/2023	Paydown				23,311	27,597		(27,597)		(27,597)						7,514	01/20/2064	1.A	
..38375U-FL-9		GNR 2015-H29 JI GNR 2014-H10 AI 1.700%		09/01/2023	Paydown				96,148	76,612		(76,612)		(76,612)						48,144	04/20/2064	1.A	
..38375U-LD-0		GNR 2015-H29 JI GNR 2014-H13 CI 1.388%		09/01/2023	Paydown				41,569	42,212		(42,212)		(42,212)						11,766	06/20/2064	1.A	
..38375U-LF-5		GNR 2015-H29 JI GNR 2014-H13 DI 1.425%		09/01/2023	Paydown				148,708	102,640		(102,640)		(102,640)						13,271	06/20/2064	1.A	
..38375U-LQ-1		GNR 2015-H29 JI GNR 2014-H14 AI 1.479%		08/01/2023	Paydown				23,398	22,378		(22,378)		(22,378)						2,189	07/20/2064	1.A	
..38375U-NX-4		GNR 2015-H29 JI GNR 2014-H18 DI 1.450%		09/01/2023	Paydown				37,533	43,585		(43,585)		(43,585)						8,638	09/20/2064	1.A	
..38375U-PB-0		GNR 2015-H29 JI GNR 2014-H18 AI 0.102%		08/01/2023	Paydown				21,491	21,910		(21,910)		(21,910)						507	09/20/2064	1.A	
..38375U-QJ-2		GNR 2015-H29 JI GNR 2014-H20 SI 1.654%		09/01/2023	Paydown				25,315	24,494		(24,494)		(24,494)						4,256	09/20/2064	1.A	
..38375U-QL-7		GNR 2015-H29 JI GNR 2014-H20 BI 1.458%		09/01/2023	Paydown				34,789	35,294		(35,294)		(35,294)						9,530	09/20/2064	1.A	
..38375U-TQ-3		GNR 2015-H29 JI GNR 2015-H03 CI 1.632%		09/01/2023	Paydown				26,219	26,822		(26,822)		(26,822)						4,880	01/20/2065	1.A	
..38375U-TU-4		GNR 2015-H29 JI GNR 2015-H03 EI 0.155%		09/01/2023	Paydown				38,968	40,592		(40,592)		(40,592)						1,481	12/20/2064	1.A	
..38375U-UT-5		GNR 2015-H29 JI GNR 2015-H05 CI 1.657%		09/01/2023	Paydown				141,027	134,006		(134,006)		(134,006)						27,028	02/20/2065	1.A	
..38375U-VG-2		GNR 2015-H29 JI GNR 2015-H08 AI 1.756%		09/01/2023	Paydown				27,665	26,619		(26,619)		(26,619)						4,004	02/20/2065	1.A	
..38375U-WQ-9		GNR 2015-H29 JI GNR 2016-H11 DI 0.036%		09/01/2023	Paydown				63,969	61,757		(61,757)		(61,757)						8,012	05/20/2066	1.A	
..38375U-XA-3		GNR 2015-H29 JI GNR 2016-H11 AI 1.219%		09/01/2023	Paydown				108,174	105,280		(105,280)		(105,280)						30,570	01/20/2066	1.A	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..38375J-WF-2	GNR 2015-H29 JI GNR 2016-H11 MI 0.000%		09/01/2023	Paydown				19,779	15,825		(15,825)		(15,825)								05/20/2066	1.A
..38375J-ZG-8	GNR 2015-H29 JI GNR 2017-H09 GI 1.557%		09/01/2023	Paydown				15,830	15,387		(15,387)		(15,387)						3,911	03/20/2067	1.A	
..38375J-ZL-7	GNR 2015-H29 JI GNR 2017-H09 JI 1.521%		09/01/2023	Paydown				27,909	27,997		(27,997)		(27,997)						6,495	03/20/2067	1.A	
..38376R-2I-1	GNR 2015-H29 JI GNR 2017-H12 BI 1.776%		09/01/2023	Paydown				32,608	31,771		(31,771)		(31,771)						5,404	05/20/2067	1.A	
..38376R-3Q-7	GNR 2015-H29 JI GNR 2017-H11 VI 1.408%		09/01/2023	Paydown				32,292	31,680		(31,680)		(31,680)						6,014	05/20/2067	1.A	
..38376R-5Z-5	GNR 2015-H29 JI GNR 2017-H15 NI 1.503%		09/01/2023	Paydown				79,240	77,256		(77,256)		(77,256)						22,793	07/20/2067	1.A	
..38376R-AA-4	GNR 2015-H29 JI GNR 2015-H10 AI 0.038%		09/01/2023	Paydown				191,386	195,718		(195,718)		(195,718)						7,239	04/20/2065	1.A	
..38376R-4P-1	GNR 2015-H29 JI GNR 2015-H10 GI 1.764%		09/01/2023	Paydown				3,492	3,556		(3,556)		(3,556)						760	03/20/2065	1.A	
..38376R-4R-7	GNR 2015-H29 JI GNR 2015-H10 KI 0.079%		09/01/2023	Paydown				40,500	43,151		(43,151)		(43,151)						1,468	04/20/2065	1.A	
..38376R-BL-9	GNR 2015-H29 JI GNR 2015-H12 CI 1.386%		09/01/2023	Paydown				76,868	72,158		(72,158)		(72,158)						18,117	04/20/2065	1.A	
..38376R-BN-5	GNR 2015-H29 JI GNR 2015-H12 DI 0.110%		09/01/2023	Paydown				43,290	41,953		(41,953)		(41,953)						975	05/20/2065	1.A	
..38376R-BZ-8	GNR 2015-H29 JI GNR 2015-H12 KI 1.329%		09/01/2023	Paydown				38,750	37,781		(37,781)		(37,781)						11,506	03/20/2065	1.A	
..38376R-DA-1	GNR 2015-H29 JI GNR 2015-H15 CI 0.325%		07/01/2023	Paydown				13,480	12,797		(12,797)		(12,797)						270	06/20/2065	1.A	
..38376R-DC-7	GNR 2015-H29 JI GNR 2015-H15 DI 1.944%		09/01/2023	Paydown				36,886	33,782		(33,782)		(33,782)						5,787	06/20/2065	1.A	
..38376R-DZ-6	GNR 2015-H29 JI GNR 2015-H16 GI 1.590%		09/01/2023	Paydown				32,504	31,592		(31,592)		(31,592)						6,065	07/20/2065	1.A	
..38376R-HQ-2	GNR 2015-H29 JI GNR 2015-H27 AI 0.063%		09/01/2023	Paydown				21,097	16,293		(16,293)		(16,293)						375	09/20/2065	1.A	
..38376R-K8-8	GNR 2015-H29 JI GNR 2016-H27 DI 1.504%		09/01/2023	Paydown				35,816	36,328		(36,328)		(36,328)						7,705	12/20/2066	1.A	
..38376R-LH-7	GNR 2015-H29 JI GNR 2015-H30 DI 1.200%		09/01/2023	Paydown				61,010	60,621		(60,621)		(60,621)						14,760	10/20/2065	1.A	
..38376R-LK-0	GNR 2015-H29 JI GNR 2015-H30 EI 1.581%		09/01/2023	Paydown				107,378	102,785		(102,785)		(102,785)						17,655	11/20/2065	1.A	
..38376R-LS-3	GNR 2015-H29 JI GNR 2015-H29 JI 0.022%		09/01/2023	Paydown				24,602	19,410		(19,410)		(19,410)						148	11/20/2065	1.A	
..38376R-MF-0	GNR 2015-H29 JI GNR 2015-H29 VI 1.750%		09/01/2023	Paydown				48,807	46,057		(46,057)		(46,057)						9,865	11/20/2065	1.A	
..38376R-NG-7	GNR 2015-H29 JI GNR 2015-H33 BI 1.550%		09/01/2023	Paydown				25,839	23,890		(23,890)		(23,890)						5,304	12/20/2065	1.A	
..38376R-VF-6	GNR 2015-H29 JI GNR 2016-H05 DI 1.494%		09/01/2023	Paydown				116,195	112,080		(112,080)		(112,080)						20,388	02/20/2066	1.A	
..38376R-OH-2	GNR 2015-H29 JI GNR 2016-H04 AI 1.555%		09/01/2023	Paydown				64,498	60,556		(60,556)		(60,556)						11,504	02/20/2066	1.A	
..38376R-RC-2	GNR 2015-H29 JI GNR 2016-H07 CI 1.527%		09/01/2023	Paydown				81,752	47,952		(47,952)		(47,952)						8,522	03/20/2066	1.A	
..38376R-TS-5	GNR 2015-H29 JI GNR 2017-H04 KI 1.461%		09/01/2023	Paydown				32,570	32,272		(32,272)		(32,272)						6,749	01/20/2067	1.A	

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..38378R-W3-6		GNR 2015-H29 JI GNR 2017-H03 CI 1.401%		09/01/2023	Paydown				46,777	47,490		(47,490)		(47,490)					13,348	02/20/2067	1.A
..38378R-Z6-6		GNR 2015-H29 JI GNR 2017-H08 CI 1.571%		09/01/2023	Paydown				50,122	48,991		(48,991)		(48,991)					10,523	03/20/2067	1.A
..38378T-SK-4		GNR 2015-H29 JI GNR 2010-H01 DI 1.966%		07/01/2023	Paydown				15,706	17,052		(17,052)		(17,052)					4,350	01/20/2060	1.A
..38378X-NE-9		GNR 2015-H29 JI GNR 2010-H03 CI 1.608%		09/01/2023	Paydown				177,314	173,605		(173,605)		(173,605)					45,267	03/20/2060	1.A
..38378X-WG-4		GNR 2015-H29 JI GNR 2010-H03 DI 1.848%		09/01/2023	Paydown				18,886	17,432		(17,432)		(17,432)					5,742	03/20/2060	1.A
..38377E-X7-4		GNR 2015-H29 JI GNR 2010-H07 GI 0.596%		09/01/2023	Paydown				65,024	57,671		(57,671)		(57,671)					18,273	01/20/2059	1.A
..38379K-V4-7		GNR 2015-H29 JI GNR 2015-150 C 3.000%		09/01/2023	Paydown		15,068	15,068		13,320		1,228		1,228		15,068			301	09/16/2057	1.A
..38379R-3T-8		GNR 2015-H29 JI GNR 2017-142 B 3.000%		09/01/2023	Paydown		23,285	23,285	21,100	21,770		1,515		1,515		23,285			466	11/16/2059	1.A
..38379J-QX-7		GNR 2015-H29 JI GNR 2016-65 C 3.000%		09/01/2023	Paydown		1,985	1,985	1,687	1,764		220		220		1,985			40	01/16/2038	1.A
..38380L-WL-2		GNR 2015-H29 JI GNR 2019-H10 CI 0.000%		09/01/2023	Paydown				7,840	8,228		(8,228)		(8,228)						06/20/2069	1.A
01099999999		Subtotal - Bonds - U.S. Governments					40,338	40,338	2,862,341	2,708,822		(2,668,485)		(2,668,485)		40,338			551,576	XXX	XXX
..76721R-AA-6		R10 SMART LIGHT Secured 12.250% 09/20/32	B	09/20/2023	Redemption	100,0000			81,752	88,689					(6,938)	95,972	14,220	14,220	11,331	09/20/2032	1.B FE
03099999999		Subtotal - Bonds - All Other Governments					95,972	95,972	81,752	88,689					(6,938)	95,972	14,220	14,220	11,331	XXX	XXX
..40467R-AA-8		HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER 4.000% 04/01/34		09/01/2023	Redemption	100,0000			61,710	61,710						61,710			1,646	04/01/2034	1.C
05099999999		Subtotal - Bonds - U.S. States, Territories and Possessions					61,710	61,710	61,710	61,710						61,710			1,646	XXX	XXX
..718814-ZZ-2		PHOENIX-TXB-BAB-A PHENIX-TXB-BAB-B 5.268%		07/09/2023	Call	100,0000				157,866		(59)		(59)		157,306	(12,306)	(12,306)	7,640	07/01/2034	1.B FE
07099999999		Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					145,000	145,000	164,310	157,866		(59)		(59)		157,306	(12,306)	(12,306)	7,640	XXX	XXX
..319325-WD-3		FWI 2003-WT II FWI 2003-WT II 2.512% 12/25/42		08/01/2023	Paydown		15,112	15,112	7,897	2,438		12,674		12,674		15,112			110	12/25/2042	1.A FM
..31988N-NJ-9		FWI 2009-28 RA FWI 2010-115 PN 4.000%		09/01/2023	Paydown		16,243	16,243	15,886	15,886		357		357		16,243			1,812	10/25/2040	1.A
..598229-AC-4		MIDWEST FMI HSG REV BDS 2006 SER A 5.531%		07/01/2023	Redemption	100,0000	889	889	508	535		154		154		689			19	01/01/2051	1.F FE
09099999999		Subtotal - Bonds - U.S. Special Revenues					32,044	32,044	24,291	18,859		13,185		13,185		32,044			1,941	XXX	XXX
..000000-00-0		TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 9.054% 10/15/25		09/11/2023	Redemption	100,0000			1,981,155							1,981,155			354,956	10/15/2025	1.D Z
..000366-AA-2		AASET 2017-1A A AASET 2017-1A A 3.967%		09/16/2023	Paydown		1,008,146	1,008,146	1,017,090	1,010,718		(2,572)		(2,572)		1,008,146			26,086	05/16/2042	2.B FE
..000367-AA-0		AASET 2018-1A A AASET 2018-1A A 3.844%		08/30/2023	Various		4,303,117	6,940,511	5,639,306	5,639,306		(9,381)		(9,381)		5,629,924	(1,326,807)	(1,326,807)	188,979	01/16/2038	5.B FE
..000367-AA-0		AASET 2018-1A A AASET 2018-1A A 3.844%		08/16/2023	Paydown		43,144	43,144	35,056	35,056		8,089		8,089		43,144			978	01/16/2038	5.B FE
..00108B-AA-3		AFN 2019-1A A1 AFN 2019-1A A1 3.780%		09/20/2023	Paydown		47,958	47,958	47,958	47,958						47,958			1,154	05/20/2049	1.A FE
..00108B-AB-1		AFN 2019-1A A1 AFN 2019-1A A2 4.460%		09/20/2023	Paydown		2,525	2,525	2,524	2,524		1		1		2,525			75	05/20/2049	1.F FE
..002306-AA-8		AT&T REGION MULT PRPTY CTL P/T CERTS 4.003% 05/15/46		09/15/2023	Various		41,804	41,804	42,222	42,198		(394)		(394)		41,804			870	05/15/2046	2.B

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation and Modifier SVO Administrative Symbol
00255J-AA-3		ASSET 2020-1A B ASSET 2020-1A A 3.351%		09/15/2023	Paydown		310,958	310,958	310,953	310,951		7		7		310,958				6,623	01/16/2040	2.A FE
00255J-AB-1		ASSET 2020-1A B ASSET 2020-1A B 4.335%		08/22/2023	Barclays		715,535	1,389,388	1,389,359	1,389,232		39		39		1,389,271		(673,736)		41,659	01/16/2040	3.A FE
00382F-AA-0		Abteen 2019 1 APTEN 2019-1 A 3.930%		09/15/2023	Paydown		50,073	50,073	50,073	50,073						50,073				1,314	08/15/2039	1.B PL
004421-BH-5		ACE SECURITIES CORP ACE 02-HE ACE 2002-HE3 M1 7.234% 10/25/02		09/25/2023	Paydown		3,307	3,307	3,367	4,140		(833)		(833)		3,307				132	10/25/2032	1.A FM
00442B-AD-3		ACE 2006-HE4 AD ACE 2006-HE4 AC 5.754%		09/25/2023	Paydown		16,283	16,283	6,542	7,029		9,626	373	9,253		16,283				146	10/25/2036	1.A FM
00442B-AE-1		ACE 2006-HE4 AD ACE 2006-HE4 AD 5.934%		09/25/2023	Paydown		16,283	16,283	6,564	7,053		9,605	374	9,231		16,283				146	10/25/2036	1.A FM
00442J-AD-6		ACE SECURITIES CORP ACE 07-ASP ACE 2007-ASP1 AD2 5.954% 03/25/37		09/25/2023	Paydown		3,320	3,320	1,695	1,825		1,601	106	1,495		3,320				29	03/25/2037	1.A FM
006346-AS-9		ADMSO 2018-1 A ADMSO 2018-1 A 4.810%		07/31/2023	Paydown		3,370,977	3,370,977	3,370,852	3,370,539		498		498		3,370,977				61,216	11/15/2048	1.F FE
006346-AU-4		ADMSO 2018-1 A ADMSO 2018-1 B 5.653%		07/31/2023	Paydown		1,000,000	1,000,000	1,008,059	1,000,136		(136)		(136)		1,000,000				35,488	11/15/2048	2.B FE
006346-AV-2		ADMSO 2018-1 A ADMSO 2018-1 C 7.356%		07/31/2023	Paydown		3,500,000	3,500,000	3,473,064	3,481,207		18,793		18,793		3,500,000				54,353	11/15/2048	3.B FE
007036-FR-2		ARNT 2005-1 P ARNT 2005-1 2A22 4.684%		09/01/2023	Paydown		274	274	256	272		2		2		274				7	05/25/2035	1.A FM
007036-PG-5		ARNT 2005-6A ARL ARNT 2005-6A 2A1 6.054%		09/25/2023	Paydown		12,442	12,442	6,610	6,114		6,328		6,328		12,442				518	11/25/2035	1.A FM
007036-QH-9		ARNT 2005-8 ARL ARNT 2005-8 7A4 6.094%		09/25/2023	Paydown		53,898	53,898	52,427	52,955		943		943		53,898				1,764	11/25/2035	1.A FM
007037-AD-6		ARNT 2007-1 O3 ARNT 2007-1 4A1 5.547%		08/01/2023	Paydown		31,026	30,674	25,568	25,568		5,457		5,457		31,026				978	03/25/2037	5.B FM
021462-AC-7		CIALT 2006-0A10 2A2 CIALT 2006-0A10 3A1 5.814% 08/25/46		07/25/2023	Paydown		5,837	6,081	5,903	6,447		(610)		(610)		5,837				137	08/25/2046	4.C FM
021462-AC-7		CIALT 2006-0A10 2A2 CIALT 2006-0A10 3A1 5.814% 08/25/46		09/25/2023	Paydown		4,520	10,238	9,938	10,853		(6,333)		(6,333)		4,520				273	08/25/2046	5.A FM
02146S-AD-1		CIALT 2006-0A14 M8 CIALT 2006-0A14 2A1 5.814% 11/25/46		09/25/2023	Paydown		12,730	13,409	11,907	13,203		(474)		(474)		12,730				305	11/25/2046	2.B FM
02146S-AD-1		CIALT 2006-0A14 M8 CIALT 2006-0A14 2A1 5.814% 11/25/46		09/25/2023	Paydown		123,624	126,022	113,787	125,328		(1,704)		(1,704)		123,624				2,771	11/25/2046	2.C FM
02146S-AD-1		CIALT 2006-0A14 M8 CIALT 2006-0A14 2A1 5.814% 11/25/46		09/25/2023	Paydown		16,402	21,477	19,505	21,394		(4,982)		(4,982)		16,402				387	11/25/2046	3.A FM
02146T-AV-3		CIALT 2006-2A03 B1 CIALT 2006-2A03 A23 6.00X 08/25/36		09/01/2023	Paydown		7,624	8,070	5,842	4,602		3,021		3,021		7,624				295	08/25/2036	1.A FM
02147L-AB-9		CIALT 2006-22B 1A2 CIALT 2006-22B 1A2 6.00X 05/25/36		09/01/2023	Paydown		37,656	37,307	25,244	20,883		16,772		16,772		37,656				1,625	05/25/2036	1.A FM
02147R-AF-7		CIALT 2006-2303 1A9 CIALT 2006-2303 1A6 6.00X 08/25/36		09/01/2023	Paydown		3,942	4,011	3,406	3,624		319		319		3,942				61	08/25/2036	1.A FM
02147R-AG-5		CIALT 2006-2303 1A9 CIALT 2006-2303 1A7 6.00X 08/25/36		09/01/2023	Paydown		14,228	14,473	10,881	11,089		2,539		2,539		14,228				511	08/25/2036	1.A FM
02147R-AG-5		CIALT 2006-2303 1A9 CIALT 2006-2303 1A7 6.00X 08/25/36		09/01/2023	Paydown		1,565	1,592	1,584	1,643		(77)		(77)		1,565				48	08/25/2036	4.A FM
02147V-AA-9		CIALT 2006-2503 A6 CIALT 2006-2503 A1 6.00X 10/25/36		09/01/2023	Paydown		20,333	17,340	11,413	8,575		11,458		11,458		20,333				996	10/25/2036	1.A FM
02147X-AU-1		CIALT 2006-3203 A12 CIALT 2006-3203 A19 6.00X 11/25/36		09/01/2023	Paydown		13,008	11,841	8,507	6,776		6,232		6,232		13,008				564	11/25/2036	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..02147X-AL-7	CWALT 2006-3303 A12 CWALT 2006-3303 A21		09/01/2023	Paydown		20,882	18,828	13,409	10,479		10,204		10,204		20,682			772	11/25/2036	1.A FM
..02148B-AC-8	CWALT 2006-3303 2A1 CWALT 2006-3303 2A1		09/01/2023	Paydown		12,566	11,713	9,669	8,845		3,720		3,720		12,566			589	11/25/2036	4.C RM
..02148B-AC-8	CWALT 2006-3303 2A1 CWALT 2006-3303 2A1		08/01/2023	Paydown		60,419	59,556	49,161	44,975		15,444		15,444		60,419			2,385	11/25/2036	5.A FM
..02148H-AA-9	CWALT 2006-3103 A11 CWALT 2006-3103 A1		09/25/2023	Paydown		13,945	16,914	8,052	5,532		8,113		8,113		13,645			629	11/25/2036	1.A FM
..02148H-AL-5	CWALT 2006-3103 A11 CWALT 2006-3103 A11		09/25/2023	Paydown		15,065	18,674	9,200	6,304		8,761		8,761		15,065			615	11/25/2036	1.A FM
..02148C-AD-3	CWALT 2006-4103 1A1 CWALT 2006-4103 1A4		09/01/2023	Paydown		25,707	21,225	15,408	11,673		14,034		14,034		25,707			422	01/25/2037	1.A FM
..02149J-AU-0	CWALT 2006-4511 MB CWALT 2006-4511 2A5		09/01/2023	Paydown		2,665	2,539	1,879	1,671		993		993		2,665			133	02/25/2037	2.C RM
..02149L-AE-1	CWALT 2007-042 2A3 CWALT 2007-042 2A1		09/25/2023	Paydown		10,284	10,284	5,926	5,739		4,545		4,545		10,284			249	03/25/2047	1.A FM
..02150M-AA-3	CWALT 2007-13 A1 CWALT 2007-13 A1		07/01/2023	Paydown		1,834	1,834	1,106	868		966		966		1,834			40	06/25/2047	1.A FM
..02150V-AD-7	CWALT 2007-HY7C A1 CWALT 2007-HY7C A4		09/25/2023	Paydown		96,258	88,007	79,495	85,061		11,197		11,197		96,258			2,312	08/25/2037	1.A FM
..02151C-AC-0	CWALT 2007-1503 B2 CWALT 2007-1503 A3		09/01/2023	Paydown		9,924	10,148	6,516	5,264		4,661		4,661		9,924			361	07/25/2037	1.A FM
..02680T-BK-4	AHL 2004-3 3A AHL 2004-3 3A		09/01/2023	Paydown		33,736	33,736	29,077	33,260		476		476		33,736			389	10/25/2034	1.A FM
..02680T-FK-4	AHL 2005-2 1A2 AHL 2005-2 5A4A		09/01/2023	Paydown		41,914	41,914	33,401	28,590		13,335		13,335		41,914			751	09/25/2035	1.A FM
..02680U-AL-4	AHLA 2006-3 3A12 AHLA 2006-3 3A12		09/25/2023	Paydown		19,302	19,302	17,709	18,109		1,193		1,193		19,302			220	10/25/2046	1.A FM
..03072S-LV-5	ANST 2003-11 M1 ANST 2003-11 M1		09/25/2023	Paydown		15,321	15,521	14,396	15,107		413		413		15,521			327	12/25/2033	1.A FM
..035240-AR-1	ANHEUSER-BUSCH Senior Unsecured		09/06/2023	AAA/A NonNotable AAM		993,113	1,000,000	896,410	997,866		185		185		997,551	(4,437)	(4,437)	54,653	01/23/2031	1.G FE
..038779-AB-0	ABBY'S 2020-1A A2 ABBY'S 2020-1A A2		07/30/2023	Paydown		5,000	5,000	5,000	5,000						5,000			81	07/30/2050	2.C FE
..04410P-AQ-9	AHT1 2018-ASFF F AHT1 2018-ASFF F		07/09/2023	Various															04/15/2035	5.A
..04541G-DS-8	ABSHE 2003-HE2 A110 ABSHE 2003-HE2 M1		08/15/2023	Paydown		75,042	75,042	74,652	74,761		280		280		75,042			2,482	04/15/2033	1.A FM
..04541G-NC-3	ABSHE 2004-HE7 M1 ABSHE 2004-HE7 M1		09/25/2023	Paydown		106,111	106,111	98,570	100,997		5,115		5,115		106,111			3,171	10/25/2034	1.A FM
..04546K-AA-6	AASET 2018-2A C AASET 2018-2A A		09/16/2023	Paydown		233,865	233,865	233,857	233,868		(4)		(4)		233,865			7,312	11/18/2038	3.B FE
..05528D-AA-0	BCAPB 2007-AB1 A1 BCAPB 2007-AB1 A1		09/25/2023	Paydown		124,088	124,088	59,926	48,955		75,234		75,234		124,088			978	03/25/2037	1.A FM
..055310-AB-5	BCAP 2009-RR2 A2 BCAP 2009-RR2 A2		09/01/2023	Paydown		60,868	60,868	52,411	52,411		8,457		8,457		60,868			1,272	01/21/2038	1.A FM
..05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP 2009-RR5 2A2		09/01/2023	Paydown		52,058	45,795	36,464	29,050		23,008		23,008		52,058			2,225	02/26/2037	1.A FM
..055328-AG-3	BMMC 2018-1A B BMMC 2018-1A C		08/04/2023	AAA/A NonNotable AAM		2,805,282	3,000,000	2,953,479	2,960,538		4,855		4,855		2,953,393		(160,111)	211,365	10/20/2030	2.C FE
..05532E-AK-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 5A2		07/01/2023	Paydown		4,935	4,966	4,634	4,945		(10)		(10)		4,935			110	01/26/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..05332E-AK-1	BCAP 2009-RR10 12x2 BCAP 2009-RR10 5x2 4.406% 01/26/36		09/01/2023	Paydown		5,261	5,261	4,973	5,239		..22		..22		..5,261			145	01/26/2036	1.E FM
..05532G-AF-7	BCAP 2009-RR12 3x2 BCAP 2009-RR12 3x2 3.966% 12/26/35		09/01/2023	Paydown		31,961	33,195	29,694	29,694		2,267		2,267		..31,961			864	12/26/2035	1.A FM
..05332X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 8x6 4.894% 10/26/35		09/01/2023	Paydown		35,461	35,461	33,999	35,594		..(123)		..(123)		..35,461			988	10/26/2035	1.G FM
..05332X-BE-2	BCAP LLC TRUST BCAP_10-RR4 BCAP 2010-RR4 8x6 4.894% 10/26/35		09/01/2023	Paydown		798	798	798	808		..(10)		..(10)		..798			22	10/26/2035	2.B FM
..05332G-OL-6	BCAP 2010-RR7 4x14 BCAP 2010-RR7 5x11 6.000% 10/26/36		09/01/2023	Paydown		50,451	43,025	35,765	27,945		22,507		22,507		..50,451			2,470	10/26/2036	1.A FM
..05337N-AR-1	BCAP 2011-RR12 2x7 BCAP 2011-RR12 2x7 3.906% 12/26/36		09/01/2023	Paydown		78,685	72,684	68,673	69,293		9,392		9,392		..78,685			2,033	12/26/2036	1.A FM
..05332D-BE-9	BCAP 2012-RR5 6x2 BCAP 2012-RR5 6x2 4.596% 10/26/35		09/01/2023	Paydown		21,788	22,322	20,755	20,755		..1,033		..1,033		..21,788			585	10/26/2035	1.A FM
..05540F-BK-9	BCAP 2012-RR2 5x16 BCAP 2012-RR2 5x16 3.759% 02/26/36		07/01/2023	Paydown		141,072	132,452	123,941	128,866		..12,206		..12,206		..141,072			3,232	02/26/2036	1.A FM
..05540F-BK-9	BCAP 2012-RR2 5x16 BCAP 2012-RR2 5x16 3.759% 02/26/36		09/01/2023	Paydown		252,850	253,372	237,090	246,512		..6,338		..6,338		..252,850			6,572	02/26/2036	1.B FM
..05542W-AB-9	BCAP 2013-RR9 1x2 BCAP 2013-RR9 1x2 3.922% 01/26/36		09/01/2023	Paydown		214,488	212,562	200,485	201,838		..12,650		..12,650		..214,488			5,603	01/26/2036	1.A FM
..05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.38% 01/28/27		09/29/2023	Paydown		2,935,033	2,935,033	2,935,033	2,935,033						..2,935,033			184,227	01/28/2027	1.B FE
..05601*-AA-0	BO35 NE II (OMAHA NE) C/L PT T P/T CERTS 3.630% 12/31/45		09/15/2023	Redemption	100,0000	52,840	52,840	52,840	52,840						..52,840			1,279	12/31/2045	1.G
..05610H-AJ-2	BOA 2022-LP2 E BX 2022-LP2 E 7.942% 02/15/39		07/17/2023	Paydown		473,282	473,282	471,259	472,048		..1,234		..1,234		..473,282			20,531	02/15/2039	1.A
..05893D-AO-0	BAFC 2006-D 63 BAFC 2006-C 2x1 3.500% 04/20/36		09/01/2023	Paydown		9,315	436,103	386,017	400,424		..(387,708)	3,401	..(391,109)		..9,315			10,384	04/20/2036	3.C FM
..05893D-AT-9	BAFC 2006-D 586 BAFC 2006-D 6x1 3.450% 05/20/36		09/01/2023	Paydown		6,881	7,397	5,032	5,889		..1,192		..1,192		..6,881			164	05/20/2036	1.A FM
..05893D-AT-9	BAFC 2006-D 586 BAFC 2006-D 6x1 3.450% 05/20/36		08/01/2023	Paydown		11,568	12,077	11,439	11,596		..(28)		..(28)		..11,568			249	05/20/2036	1.C FM
..05893D-AT-9	BAFC 2006-D 586 BAFC 2006-D 6x1 3.450% 05/20/36		09/01/2023	Paydown		5,649	6,432	6,092	6,176		..(327)		..(327)		..5,649			160	05/20/2036	1.D FM
..05946X-D3-4	BAFC 2005-S 86 BAFC 2005-S 1x1 5.500% 09/25/35		09/01/2023	Paydown		6,212	6,212	6,016	6,110		..102		..102		..6,212			227	09/25/2035	1.A FM
..05946X-ZD-8	BAFC 2005-F 185 BAFC 2005-F 6x1 4.496% 09/20/35		09/01/2023	Paydown		1,308	1,308	1,216	1,229		..78		..78		..1,308			14	09/20/2035	1.A FM
..05949K-W3-9	BOA 2005-11 1033 BOA4 2005-11 4x3 5.750% 12/25/35		09/01/2023	Paydown		15,946	19,398	15,916	15,495		..351		..351		..15,846			660	12/25/2035	1.A FM
..05949A-WK-3	BOA1S 2005-D 85 BOA1S 2005-D 2x1 4.500% 05/25/35		09/01/2023	Paydown		13,144	13,199	12,741	12,760		..384		..384		..13,144			368	05/25/2035	1.A FM
..05949A-4S-6	BOA1S 2005-D 85 BOA1S 2005-D 3x1 4.996% 05/25/35		09/01/2023	Paydown		4,373	4,373	4,456	4,384		..(11)		..(11)		..4,373			121	05/25/2035	1.A FM
..05949A-6J-4	BOA1S 2005-E 2x7 BOA1S 2005-E 2x7 4.587% 06/25/35		09/01/2023	Paydown		12,015	12,135	10,900	1,372		..1,099		..1,099		..12,015			138	06/25/2035	1.A FM
..05949A-6J-4	BOA1S 2005-E 2x7 BOA1S 2005-E 2x7 4.587% 06/25/35		07/12/2023	Paydown		..(304)	..(227)	..(202)			..(102)		..(102)		..(304)			21	06/25/2035	1.A FM
..05949C-CA-2	BOA1S 2005-F 2x2 BOA1S 2005-F 2x2 5.285% 07/25/35		09/01/2023	Paydown		11,330	11,402	11,031	11,112		..218		..218		..11,330			334	07/25/2035	1.A FM
..05949C-5A-8	BOA1S 2005-H 4x1 BOA1S 2005-H 2x5 5.127% 09/25/35		09/01/2023	Paydown		2,773	3,087	3,037	3,049		..(276)		..(276)		..2,773			84	09/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..05950D-JD-2		BAFC 2006-E B6 BAFC 2006-E 2A1 4.927%		09/01/2023	Paydown		60,801	60,737	54,559	55,286		5,304		5,304		60,601			1,491	06/20/2036	1.A FM ...
..05951U-AH-1		BANC OF AMERICA FUNDING CORP B BAFC 2006-8T2 A6 6.549% 10/25/36		09/01/2023	Paydown		21,177	17,320	16,194	16,243		4,933		4,933		21,177			746	10/25/2036	3.A FM ...
..059522-BE-1		BAFC 2007-C B4 BAFC 2007-C 4A3 3.987%		09/01/2023	Paydown		30,703	31,302	30,951	32,687		(1,984)		(1,984)		30,703			806	06/20/2036	3.B FM ...
..05952H-JD-1		BOJMS 2007-1 2B3 BOJMS 2007-1 1A4 6.000%		09/01/2023	Paydown		37,312	45,322	41,046	41,382		(3,732)	317	(4,049)		37,312			1,651	03/25/2037	2.C FM ...
..05990R-AU-5		BAFC 2015-H4 6A3 BAFC 2015-H4 6A3 3.269%		09/28/2023	Paydown		134,874	134,874	109,248	122,197		12,677		12,677		134,874			3,180	09/27/2036	1.A FM ...
..065402-ID-0		BANK 2019-BN18 C BANK 2019-BN18 YA 10 1.033% 05/15/62		09/01/2023	Paydown				11,620	9,876		(9,876)		(9,876)					1,240	05/15/2062	1.A FE ...
..06540X-BH-3		BANK 2019-BN22 C BANK 2019-BN22 YA 0.708%		09/01/2023	Paydown																
..06540Y-BH-3		BANK 2019-BN22 C BANK 2019-BN22 YA 0.708%		09/01/2023	Paydown																
..0732AS-BF-6		BAYC 2005-2A 12 BAYC 2005-2A A2 5.959%		09/25/2023	Paydown		22,411	22,411	16,556	18,117		4,294		4,294		22,411			886	08/25/2035	2.A FE ...
..0732AS-CC-4		BAYC 2005-3A 12 BAYC 2005-3A A2 6.034%		09/25/2023	Paydown		436,193	436,193	418,447	418,015		18,177		18,177		436,193			3,512	11/25/2035	2.C FE ...
..0732AS-CS-9		BAYC 2005-4A 12 BAYC 2005-4A A2 6.019%		09/25/2023	Paydown		125,709	125,709	119,893	119,893		5,720		5,720		125,709			3,858	01/25/2036	2.C FE ...
..0732AY-AC-3		BAYC 2006-2A 12 BAYC 2006-2A A2 5.854%		09/25/2023	Paydown		37,647	37,647	27,106	28,387		9,059		9,059		37,647			1,212	07/25/2036	2.A FE ...
..07325V-AF-1		BAYV 2007-A B1 BAYV 2007-A 1A5 6.601%		09/01/2023	Paydown		4,651	4,651	4,744	4,731		(80)		(80)		4,651			202	05/28/2037	1.A FM ...
..07378R-AB-5		BS4BS 2007-AC4 A3 BS4BS 2007-AC4 A2 8.795%		09/25/2023	Paydown		12,187	12,183	13,065	13,966		(1,798)		(1,798)		12,187			405	02/25/2037	5.A FM ...
..07384M-4A-7		BSARM 2004-10 12A2 BSARM 2004-10 12A2 4.217% 01/25/35		09/01/2023	Paydown		27,022	27,022	24,521	24,902		2,120		2,120		27,022			687	01/25/2035	1.A FM ...
..07384M-TT-9		BSARM 2003-1 B3 BSARM 2003-1 M 4.564%		09/01/2023	Paydown		15,865	15,865	15,467	15,608		257		257		15,865			427	04/25/2033	1.A FM ...
..07386H-A9-2		BALTA 2006-1 23A1 BALTA 2006-1 11A1 5.914%		09/25/2023	Paydown		157,758	157,758	135,135	153,462		4,296		4,296		157,758			3,607	02/25/2036	1.A FM ...
..07386H-LB-5		BALTA 2004-9 3A1 BALTA 2004-9 3A1 5.041%		09/25/2023	Paydown		18,696	18,696	16,413	16,981		1,714		1,714		18,696			501	09/25/2034	1.A FM ...
..07386H-RL-7		BALTA 2005-3 1A1 BALTA 2005-3 1A1 3.890%		09/01/2023	Paydown		5,288	5,288	4,576	4,751		537		537		5,288			128	04/25/2035	5.A FM ...
..07387A-AH-5		BS4BS 2005-AC9 A4 BS4BS 2005-AC9 A4 6.475%		09/25/2023	Paydown		7,721	7,721	4,454	4,384		3,337		3,337		7,721			91	12/25/2035	1.A FM ...
..07387A-4H-8		BS4BS 2005-HE8 M4 BS4BS 2004-HE8 M2 7.234%		09/25/2023	Paydown		24,153	24,153	24,153	24,245		(92)		(92)		24,153			497	09/25/2034	1.A FM ...
..07387A-4F-8		BS4BS 2005-HE1 M2 BS4BS 2005-HE1 M2 6.676%		09/25/2023	Paydown		276,812	276,812	243,777	264,512		12,300		12,300		276,812			4,098	01/25/2035	1.A FM ...
..07387A-PS-1		BSARM 2005-3 2X BSARM 2005-3 2A1 4.757%		09/01/2023	Paydown		23,113	23,113	19,226	21,906		1,206		1,206		23,113			655	06/25/2035	1.A FM ...
..07387A-AH-5		BSARM 2005-3 2X BSARM 2005-3 2A1 4.757%		09/01/2023	Paydown		9,575	9,575	9,617	10,324		(749)		(749)		9,575			271	06/25/2035	4.B FM ...
..07387A-AH-5		BSARM 2005-9 A1 BSARM 2005-9 A1 7.670%		09/01/2023	Paydown		154	154	152	152		2		2		154			4	10/25/2035	1.A FM ...
..07387A-EG-6		BSARM 2005-9 A1 BSARM 2005-9 A1 7.670%		09/01/2023	Paydown		6,099	6,099	6,131	6,150		(51)		(51)		6,099			167	10/25/2035	1.G FM ...
..07387A-EG-6		BSARM 2005-9 A1 BSARM 2005-9 A1 7.670%		09/01/2023	Paydown		45,327	45,327	45,645	45,763		(436)		(436)		45,327			1,241	10/25/2035	2.A FM ...

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..07387A-E6-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.670%		09/01/2023	Paydown		62,577	62,577	63,359	63,943		(1,366)		(1,366)		62,577				1,713	10/25/2035	2 C RM
..07387A-E6-5	BSARM 2005-12 2B3 BSARM 2005-12 21A1 5.371%		09/01/2023	Paydown		68,047	78,711	44,865	47,590		20,457		20,457		68,047				2,419	02/25/2036	1 A FM
..073881-AA-2	BSARM 2007-3 1A1 BSARM 2007-3 1A1 3.881%		09/01/2023	Paydown		6,473	6,393	6,068	6,160		313		313		6,473				161	05/25/2047	1 A FM
..073888-4B-5	BSABS 2006-S03 211 BSABS 2006-S03 1A2A		08/19/2023	Paydown		(129)	(129)	(129)	(607)		479		479		(129)				10,068	08/25/2036	1 FM
..073888-4B-5	BSABS 2006-S03 211 BSABS 2006-S03 1A2A		08/01/2023	Paydown		9,559	9,559	9,559	607		(479)		(479)		9,559				10,547	08/25/2036	3 B Z
..073888-AQ-2	BSABS 2006-S03 211 BSABS 2006-S03 23A1		09/01/2023	Paydown		22,832	22,832	20,188	20,221		2,611		2,611		22,832				525	07/25/2036	1 A FM
..073888-BE-8	BSABS 2006-S03 211 BSABS 2006-S03 1A2B		09/01/2023	Paydown		1,599	1,599	1,596	1,597		3		3		1,599				68	08/25/2036	4 A FM
..07388N-AA-3	BSABS 2006-S04 83 BSABS 2006-S04 1A1 5.011%		09/01/2023	Paydown		204,190	204,190	202,932	204,973		(783)		(783)		204,190				6,146	10/25/2036	1 A FM
..07401A-AA-5	BSMF 2006-4R2 1A1 BSMF 2006-4R2 1A1 5.834%		09/25/2023	Paydown		86,810	86,810	54,404	64,752		22,058		22,058		86,810				982	09/25/2046	1 A FM
..07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1 7.575%		09/01/2023	Paydown		97,293	160,742	134,113	131,761		(34,468)		(34,468)		97,293				5,544	12/25/2046	1 A FM
..07402F-4C-9	BSSP 2007-R6 1A2 BSSP 2007-R6 2A1 4.335%		09/01/2023	Paydown		30,104	27,291	24,101	24,101		6,004		6,004		30,104				785	12/26/2046	3 C FM
..07620Q-A1-1	BWBS 2004-2 A1 BWBS 2004-2 A1 6.174%		09/25/2023	Paydown		7,834	9,377	5,645	5,593		2,241		2,241		7,834				335	02/25/2035	1 A FM
..07620Q-CD-5	BELLA VISTA MORTGAGE TRUST BVI BWBS 2005-2 2A1 5.941% 05/20/46		09/21/2023	Paydown		13,409	13,713	10,297	9,504		3,905		3,905		13,409				473	05/20/2045	1 A FM
..08161C-4G-6	BMARK 2018-82 C BMARK 2018-B2 YA 10 0.598%		09/01/2023	Paydown				1,068			(1,068)		(1,068)						137	02/15/2051	1 A FE
..08163E-BE-4	BMARK 2021-826 D BMARK 2021-826 YA 10 0.937% 06/15/64		09/01/2023	Paydown				2,912	2,426		(2,426)		(2,426)						259	06/15/2054	1 A FE
..09143F-AA-3	BISHOP HILL ENERGY LLC SR SEC0 NTS 3.280%		09/30/2023	Redemption		110,814	110,814	110,814	110,814						110,814				2,756	06/30/2037	2 B PL
..09261H-B4-4	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured 7.05% 09/29/25		07/12/2023	Mitsubishi		1,678,987	1,671,000	1,661,135			670		670		1,661,806		17,182	17,182	34,360	09/29/2025	2 C FE
..09748R-AA-6	BOJA 2020-1A A2 BOJA 2020-1A A2 3.832%		07/20/2023	Paydown		42,425	42,425	42,498	42,634		(209)		(209)		42,425				1,219	10/20/2050	2 B FE
..09751*-AA-0	BOLDT SLINI FORKS 2018 PT TR P/T CERTS 4.390% 10/15/43		09/15/2023	Redemption		49,523	49,523	49,523	49,523						49,523				1,501	10/15/2043	1 G
..10367E-AA-0	BRAYES STADIUM COMPANY LLC SR SEC0 NTS 3.770% 09/30/41		09/30/2023	Redemption		79,784	79,784	79,784	78,354		1,430		1,430		79,784				2,981	09/30/2041	2 A PL
..11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		09/15/2023	Redemption		36,433	36,433	36,433	36,433						36,433				792	03/15/2035	1 F FE
..11042I-AA-1	BRIT AIR 18-1 Secured 3.800% 09/20/31		09/20/2023	Redemption		59,309	59,309	56,658	57,200		2,109		2,109		59,309				1,680	09/20/2031	1 F FE
..11042J-AA-4	BRIT AIR 2020-1 Secured 8.375% 11/15/28		08/15/2023	Redemption		13,382	13,382	13,599	13,382		(217)		(217)		13,382				560	11/15/2028	2 A FE
..11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250%		08/15/2023	Redemption		37,264	37,264	39,100	38,694		(1,630)		(1,630)		37,264				1,188	11/15/2032	1 G FE
..12327F-AA-5	BLETS 2020-1A A BLETS 2020-1A A 2.981%		09/15/2023	Paydown		150,284	150,284	150,282	150,280		4		4		150,284				2,752	11/15/2035	1 F FE
..12434B-AF-2	CBASS 2007-082 A1 CBASS 2007-082 A1 5.704%		09/25/2023	Paydown		15,214	15,214	5,611	5,717		9,533	36	9,497		15,214				126	02/25/2037	1 A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- nation, NAIC Design- nation Modifier and SVO Admini- strative Symbol
..12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50		09/15/2023	Paydown		15,000	15,000	14,994	14,998		2		2		15,000				341	02/15/2050	1.E FE
..12511T-AE-3	CBAM 2021-15A C CBAM 2021-15A C 7.820% 01/15/36		08/04/2023	Various		14,648,835	15,000,000	14,966,195	14,969,158		1,654		1,654		14,970,812		(321,977)	(321,977)	850,123	01/15/2036	1.F FE
..12511B-AF-5	CD 2019-03B XA CD 2019-03B XA 1.542% 08/15/57		09/01/2023	Paydown				5,261	4,295		(4,295)		(4,295)						525	08/15/2057	1.A FE
..125238-AA-9	CC TUGS LLC SR SEC'D NTS 6.400% 09/30/30		09/30/2023	Redemption		325,995	325,995	325,995	325,995						325,995				13,061	09/30/2030	3.B PL
..125435-AA-5	CJHL 2006-R2 AS CJHL 2006-R2 AF1 5.854% 07/25/36		09/25/2023	Paydown		52,387	52,387	47,620	48,108		4,280		4,280		52,387				1,594	07/25/2036	1.A FM
..125435-AB-3	CJHL 2006-R2 AS CJHL 2006-R2 AS 0.593% 07/25/36		09/01/2023	Paydown				6,039	3,074		(3,074)		(3,074)						441	07/25/2036	6. FE
..125523-AC-4	CJGNA GROUP/THE Senior Unsecured 6.460% 07/15/23		07/17/2023	Maturity		500,000	500,000	500,000	500,000						500,000				7,602	07/15/2023	2.A FE
..12593A-BB-0	COMI 2015-CR23 A4 COMI 2015-CR23 YA 0.999% 05/10/48		09/01/2023	Paydown				10,872	7,328		(7,328)		(7,328)						2,756	05/10/2048	1.B FE
..126108-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SEC'D NTS 3.820% 12/31/38		06/30/2023	Redemption		20,128	20,128	20,128	20,128						20,128				384	12/31/2038	2.C
..126398-DD-7	CSMC 2009-14R 4410 CSMC 2009-14R 4410 5.206% 10/26/35		09/01/2023	Paydown		53,931	53,931	51,601	52,108		1,823		1,823		53,931				1,357	10/26/2035	1.A FM
..12639M-FA-8	CSMC 2010-15R 2B1 CSMC 2010-15R 744 2.837% 10/26/37		09/01/2023	Paydown		17,503	17,503	13,121	13,325		4,641	463	4,178		17,503				245	10/26/2037	1.A FM
..12641T-AS-5	CSMC 2009-SR 2A3 CSMC 2009-SR 2A3 4.260% 06/25/36		09/01/2023	Paydown		52,547	52,547	47,372	47,992		5,185	631	4,554		52,547				1,142	06/25/2036	1.A FM
..12642E-EN-1	CSMC 2010-20R 744 CSMC 2010-20R 744 3.500% 03/27/37		09/01/2023	Paydown		43,625	43,625	43,064	43,219		406		406		43,625				1,052	03/27/2037	1.A FM
..12645L-BP-3	CSMC 2011-SR 442 CSMC 2011-SR 512 4.050% 02/27/47		09/01/2023	Paydown		129,149	129,149	112,603	118,839		10,310		10,310		129,149				2,915	02/27/2047	3.C FM
..12645Q-OH-6	CSMC 2011-SR 3A11 CSMC 2011-SR 3A11 4.182% 07/28/36		09/01/2023	Paydown		69,906	69,906	44,017	44,017		25,889		25,889		69,906				1,749	07/28/2036	1.A FM
..126650-WH-0	CIS PASS-THROUGH TRUST P/T CERTS 5.298% 01/11/27		09/10/2023	Redemption		93,149	93,149	99,421	95,084		(1,935)		(1,935)		93,149				3,291	01/11/2027	2.B
..126650-BC-3	CIS PASS-THROUGH TRUST P/T CERTS 5.880% 01/10/28		09/10/2023	Redemption		12,239	12,239	13,153	12,570		(330)		(330)		12,239				300	01/10/2028	2.B
..126670-AF-5	CIL 2007-SE41 1H5 CIL 2005-10 AF6 4.162% 02/25/36		09/01/2023	Paydown		746	746	732	751		(5)		(5)		746				19	02/25/2036	1.A FM
..126670-CK-2	CIL 2005-11 1W9 CIL 2005-11 AF5A 3.959% 02/25/36		09/01/2023	Paydown		36,300	36,300	27,423	32,900		3,910		3,910		36,300				997	02/25/2036	1.A FM
..12667F-SJ-0	CIALT 2005-60B 1A7 CIALT 2005-60B 1A7 5.500% 04/25/35		09/01/2023	Paydown		44,751	49,773	44,204	41,952		2,799		2,799		44,751				1,811	04/25/2035	1.A FM
..12667F-7H-1	CIALT 2005-4 1A5 CIALT 2005-4 2A7 5.500% 04/25/35		08/25/2023	Paydown		7,632	7,632	4,275	3,477		4,155		4,155		7,632				240	04/25/2035	1.A FM
..12667F-R6-4	CIALT 2004-36CB 2A4 CIALT 2004-36CB 2A4 5.500% 02/25/35		09/01/2023	Paydown		29,908	29,961	29,654	29,957		(49)		(49)		29,908				1,091	02/25/2035	2.C FM
..12667G-23-7	CIALT 2005-35CB 1A1 CIALT 2005-35CB 1A1 5.500% 09/25/35		09/01/2023	Paydown		37,166	40,516	32,463	32,279		4,887		4,887		37,166				1,409	09/25/2035	1.A FM
..12667G-3L-5	CIALT 2005-44 1A1 CIALT 2005-44 1A1 6.094% 10/25/35		08/25/2023	Paydown		12,805	12,805	9,499	9,063		3,742		3,742		12,805				371	10/25/2035	1.A FM
..12667G-6U-2	CIALT 2005-46CB A1 CIALT 2005-46CB A1 5.750% 10/25/35		09/01/2023	Paydown		10,303	11,666	9,759	8,882		1,420		1,420		10,303				302	10/25/2035	1.A FM
..12667G-6U-2	CIALT 2005-46CB A1 CIALT 2005-46CB A1 5.750% 10/25/35		09/01/2023	Paydown		1,770	1,551	1,467	1,319		451		451		1,770				56	10/25/2035	2.C FM

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..12667G-6U-2		CIALT 2005-4603 A1 CIALT 2005-4603 A1		08/01/2023	Paydown		4,291	5,311	5,025	4,518		(228)		(228)		4,291				122	10/25/2035	3.A FM ...
..12667G-6V-0		CIALT 2005-4603 A1 CIALT 2005-4603 A2		09/01/2023	Paydown		1,261	1,428	1,321	1,221		.40		.40		1,261				56	10/25/2035	3.C FM ...
..12667G-6W-3		CIALT 2005-4603 B3 CIALT 2005-4603 B3		09/01/2023	Paydown		5,463	5,466	4,271	3,902		1,561		1,561		5,463				240	07/25/2035	1.A FM ...
..12667G-6X-7		CIALT 2005-4603 A4 CIALT 2005-4603 A4		09/25/2023	Paydown		43,374	43,374	39,954	39,992		3,382		3,382		43,374				1,363	06/25/2035	1.A FM ...
..12667G-6Y-7		CIALT 2005-4603 A4 CIALT 2005-4603 A4		07/25/2023	Paydown		31,041	31,041	28,594	28,621		2,421		2,421		31,041				767	06/25/2035	1.A FM ...
..12667G-6Z-7		CIALT 2005-4603 A4 CIALT 2005-4603 A4		09/01/2023	Paydown		44,499	46,058	31,003	34,309		10,190		10,190		44,499				1,336	07/20/2035	1.A FM ...
..12667G-6A-6		CIALT 2005-4603 A4 CIALT 2005-4603 A4		09/25/2023	Paydown		66,828	66,828	57,347	58,734		8,093		8,093		66,828				1,654	08/25/2035	1.A FM ...
..12667G-6B-1		CIALT 2005-4603 A1 CIALT 2005-4603 A2		09/01/2023	Paydown		40,491	40,496	38,664	38,338		2,154		2,154		40,491				1,505	08/25/2035	3.A FM ...
..12667G-6C-7		CIALT 2005-4603 B3 CIALT 2005-4603 B3		09/25/2023	Paydown		21,528	21,528	14,248	11,872		9,657		9,657		21,528				708	09/25/2035	1.A FM ...
..12667G-6D-5		CIALT 2005-4603 B3 CIALT 2005-4603 B3		09/25/2023	Paydown		18,354	18,354	12,542	10,296		8,058		8,058		18,354				598	09/25/2035	1.A FM ...
..12667G-6E-1		CIALT 2005-4603 A1 CIALT 2005-4603 A1		09/01/2023	Paydown		41,234	43,719	34,513	35,518		5,716		5,716		41,234				1,396	12/25/2035	1.A FM ...
..12667G-6F-6		CIALT 2005-4603 A1 CIALT 2005-4603 A2		09/01/2023	Paydown		38,854	43,993	34,578	31,693		7,161		7,161		38,854				1,733	10/25/2035	1.A FM ...
..12667G-6G-6		CIALT 2005-4603 A1 CIALT 2005-4603 A2		09/01/2023	Paydown		2,623	2,299	2,126	1,951		672		672		2,623				120	10/25/2035	2.C FM ...
..12667G-6H-6		CIALT 2005-4603 A1 CIALT 2005-4603 A2		08/01/2023	Paydown		6,360	7,873	7,283	6,683		(323)		(323)		6,360				281	10/25/2035	3.A FM ...
..12667G-6I-8		CIALT 2005-51 A41 CIALT 2005-51 A1		09/20/2023	Paydown		35,134	35,134	30,323	31,389		3,745		3,745		35,134				1,068	11/20/2035	1.A FM ...
..12667G-6J-8		CIALT 2005-51 A41 CIALT 2005-51 A1		09/20/2023	Paydown		87,506	87,506	83,072	83,088		4,418		4,418		87,506				2,144	11/20/2035	1.A FM ...
..12667G-6K-3		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		1,924	1,928	1,539	1,184		740		740		1,924				76	11/25/2035	1.A FM ...
..12667G-6L-2		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/25/2023	Paydown		76,188	75,142	57,594	51,378		24,809		24,809		76,188				2,689	11/25/2035	1.A FM ...
..12667G-6M-4		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		12,337	9,479	8,016	6,759		5,578		5,578		12,337				491	12/25/2035	1.A FM ...
..12667G-6N-4		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		3,250	3,288	3,047	2,833		416		416		3,250				43	02/25/2036	1.A FM ...
..12667G-6O-6		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		25	25	14	14		(14)		(14)						1	04/25/2036	1.A FM ...
..12667G-6P-3		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		27,441	39,056	34,404	34,404		(6,962)		(6,962)		27,441				1,323	04/25/2036	3.A FM ...
..12667G-6Q-9		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		10,821	28,943	15,230	12,394		(1,573)		(1,573)		10,821				1,119	05/25/2036	1.A FM ...
..12667G-6R-0		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		8	14	11	9						8				1	05/25/2036	1.C FM ...
..12667G-6S-0		CIALT 2005-5203 B3 CIALT 2005-5203 B3		09/01/2023	Paydown		594	972	775	614		(20)		(20)		594				44	05/25/2036	1.D FM ...
..12667G-6T-0		CIALT 2005-5203 B3 CIALT 2005-5203 B3		08/01/2023	Paydown		6	71	56	45		(39)		(39)		6				3	05/25/2036	1.F FM ...

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..12668B-JD-0		CiHLT 2006-1203 A11 CiHLT 2006-1203 A8 6.00% 05/25/36		08/01/2023	Paydown		420	5.047	4.025	3.190		(2.771)				420			202	05/25/2036	1.0 FM
..12668B-JD-0		CiHLT 2006-1203 A11 CiHLT 2006-1203 A8 6.00% 05/25/36		07/01/2023	Paydown		2,634	3.691	2.943	2.333		301		301		2,634			129	05/25/2036	2.8 FM
..126684-3V-2		CiHL 2006-HYB3 B3 CiHL 2006-HYB3 2A1A 3.93% 05/20/36		09/01/2023	Paydown		10,017	10.017	9.754	10.665		(47)		(47)		10,017			250	05/20/2036	2.8 FM
..126684-3V-2		CiHL 2006-HYB3 B3 CiHL 2006-HYB3 2A1A 3.93% 05/20/36		09/01/2023	Paydown		635	635	623	642		(6)		(6)		635			16	05/20/2036	2.0 FM
..126684-JG-4		CiHL 2005-R3 AS CiHL 2005-R3 AF 5.834% 09/25/35		09/25/2023	Paydown		160,425	160.425	142.664	141.973		18,452		18,452		160,425			5,548	09/25/2035	1.4 FM
..126684-JH-2		CiHL 2005-R3 AS CiHL 2005-R3 AS 0.601% 09/25/35		09/01/2023	Paydown				29,779	10,151	9,216	(19,367)		(10,151)					1,004	09/25/2035	6. FE
..126684-K3-1		CiHL 2006-6 B3 CiHL 2006-6 A1 6.000% 04/25/36		09/01/2023	Paydown		16,228	16.088	9.912	10,193		6,211	176	6,035		16,228			689	04/25/2036	1.4 FM
..126684-LU-0		CiHL 2005-22 2A1 CiHL 2005-22 2A1 3.728% 11/25/35		09/01/2023	Paydown		13,094	13.094	10.736	11,078		2,015		2,015		13,094			208	11/25/2035	1.4 FM
..126684-NS-4		CiHL 2005-26 B5 CiHL 2005-26 1A8 5.500% 11/25/35		09/01/2023	Paydown		3,014	3.607	3.277	2,887		126		126		3,014			148	11/25/2035	4.4 FM
..126684-NS-4		CiHL 2005-26 B5 CiHL 2005-26 1A8 5.500% 11/25/35		08/01/2023	Paydown		3,915	3.915	3.558	3,134		781		781		3,915			126	11/25/2035	4.8 FM
..126684-NU-9		CiHL 2005-26 B5 CiHL 2005-26 1A10 5.500% 11/25/35		09/01/2023	Paydown		75,045	81,470	68,260	65,364		9,682		9,682		75,045			2,979	11/25/2035	4.8 FM
..126684-VH-7		CiHL 2005-HY10 3A1A CiHL 2005-HY10 3A1A 3.970% 02/20/36		09/01/2023	Paydown		9,486	9.087	6.305	7,402		2,084		2,084		9,486			78	02/20/2036	1.4 FM
..126684-WP-9		CiHL 2006-HYB1 1A1 CiHL 2006-HYB1 3A1 3.811% 03/20/36		09/01/2023	Paydown		68,232	80.139	74,218	72,327		(4,695)		(4,695)		68,232			1,821	03/20/2036	1.4 FM
..12668F-3D-3		COUNTRYWIDE HOME LOANS CiHL 04 CiHL 2004-HYB5 4A1 5.085% 04/20/35		09/01/2023	Paydown		19,431	19.431	17,405	18,360		1,071		1,071		19,431			568	04/20/2035	1.4 FM
..12668F-L9-2		CiHL 2004-12 4A1 CiHL 2004-12 2A1 4.685% 08/25/34		09/01/2023	Paydown		169,190	169.190	167,795	169,099		91				169,190			4,590	08/25/2034	1.4 FM
..12668F-L9-2		CiHL 2004-12 4A1 CiHL 2004-12 2A1 4.685% 08/25/34		07/01/2023	Paydown		33,043	33.043	32,770	33,025		18		18		33,043			748	08/25/2034	1.8 FM
..12668F-NG-4		CiHL 2004-12 4A1 CiHL 2004-12 4A1 5.009% 08/25/34		09/01/2023	Paydown		71,834	71.834	70,079	70,592		1,242		1,242		71,834			2,118	08/25/2034	1.4 FM
..12668F-RB-1		CiHL 2004-12 A8 CiHL 2004-12 A8 5.500% 02/25/34		09/01/2023	Paydown		5,828	5.828	5.675	5,691		138		138		5,828			135	03/25/2034	1.4 FM
..12668F-UA-9		CiHL 2004-9 B1 CiHL 2004-9 A5 5.250% 06/25/34		09/25/2023	Call		8,000	8.000	8.068	8,068		(3)		(3)		8,064		(64)	722	06/25/2034	1.4 FM
..12668F-WB-2		CiHL 2004-16 1A1 CiHL 2004-16 1A1 6.234% 09/25/34		09/25/2023	Paydown		17,501	17.501	15,947	16,015		1,485		1,485		17,501			550	09/25/2034	1.4 FM
..12668F-WB-2		CiHL 2004-16 1A1 CiHL 2004-16 2A1 6.234% 09/25/34		09/25/2023	Paydown		22,864	22.864	21,280	21,436		1,428		1,428		22,864			776	09/25/2034	1.4 FM
..12668F-YB-1		CiHL 2004-16 1A1 CiHL 2004-16 1A3A 6.194% 09/25/34		09/25/2023	Paydown		10,267	10.267	9.972	10,016		251		251		10,267			365	09/25/2034	1.4 FM
..12668F-YB-8		CiHL 2004-29 3A1 CiHL 2004-29 2A1 6.094% 02/25/35		09/25/2023	Paydown		7,768	7.768	7.248	7,768		519		519		7,768			334	02/25/2035	1.4 FM
..12668G-KG-7		CiHL 2005-14 B5 CiHL 2005-14 A2 5.500% 07/25/35		08/01/2023	Paydown		158,447	158.447	115,482	105,495		52,952		52,952		158,447			5,381	07/25/2035	3.8 FM
..12668G-WU-2		CiHL 2005-4 5A1 CiHL 2005-4 5A1 6.134% 02/25/35		09/25/2023	Paydown		34,252	34.252	25,990	25,990		8,262		8,262		34,252			1,072	02/25/2035	1.4 FM
..12668G-WB-4		CiHL 2005-R2 B3 CiHL 2005-R2 1AF1 5.774% 06/25/35		09/25/2023	Paydown		111,247	111.247	103,487	103,672		7,374		7,374		111,247			2,237	06/25/2035	1.4 FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..126693-N6-4	CJHL 2005-R2 B3 CJHL 2005-R2 1A1 5.774%		07/25/2023	Paydown		78,990	78,990	73,999	74,177		4,813		4,813		78,990				1,462	06/25/2035	1.A FM ...
..126693-NP-2	CJHL 2005-7 B1 CJHL 2005-7 2A1 6.054%		09/25/2023	Paydown		14,495	14,495	13,589	13,807		689		689		14,495				507	03/25/2035	1.A FM ...
..126693-T0-4	CJHL 2005-3 1A2 CJHL 2005-3 1A2 6.014%		09/25/2023	Paydown		53,986	53,986	49,824	49,974		4,012		4,012		53,986				1,686	04/25/2035	1.A FM ...
..126693-T0-4	CJHL 2005-3 1A2 CJHL 2005-3 1A2 6.014%		07/25/2023	Paydown		45,691	45,691	42,168	42,295		3,396		3,396		45,691				1,135	04/25/2035	1.A FM ...
..126693-NU-1	COUNTRYWIDE HOME LOANS CJHL 05 CJHL 2005-HB2 2A 4.064% 05/20/35		09/01/2023	Paydown		10,989	10,989	10,759	10,874		115		115		10,989				284	05/20/2035	1.A FM ...
..126969-AA-0	CTL PT TR 2016 (HMC/SHU) P/T CERTS 4.065% 12/15/41		09/15/2023	Redemption	100.0000	51,779	51,779	53,333	52,925		(1,146)		(1,146)		51,779				1,404	12/15/2041	2.A ...
..127027-AA-4	CVS LSE-6000 PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		09/10/2023	Redemption	100.0000	26,395	26,395	26,395	26,395						26,395				687	10/10/2039	2.B ...
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		09/15/2023	Redemption	100.0000	29,871	29,871	29,871	29,871						29,871				972	01/15/2044	2.B ...
..141737-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		09/15/2023	Redemption	100.0000	76,986	76,986	76,986	76,986						76,986				2,398	03/15/2044	1.E ...
..144531-AE-0	CARR 2004-NC1 MT CARR 2004-NC1 MT 6.334% 05/25/34		09/25/2023	Paydown		36,513	36,513	35,393	35,413		1,101		1,101		36,513				978	05/25/2034	1.A FM ...
..144531-AQ-3	CARR 2004-NC2 MT CARR 2004-NC2 MT 6.468% 08/25/34		09/25/2023	Paydown		45,958	45,958	45,638	45,673		285		285		45,958				1,326	08/25/2034	1.A FM ...
..14855M-AA-6	CLAST 2019-1A B CLAST 2019-1A A 3.967% 04/15/39		09/15/2023	Paydown		49,823	49,823	49,823	49,887		(64)		(64)		49,823				1,234	04/15/2039	2.B FE ...
..14856C-AA-7	CLAST 2018-1 B CLAST 2018-1 A 4.12% 06/15/43		07/15/2023	Paydown		1,505	1,505	1,508	1,508		(3)		(3)		1,505				36	06/15/2043	2.A FE ...
..14856C-AB-5	CLAST 2018-1 B CLAST 2018-1 B 5.300% 06/15/43		08/30/2023	Various		1,547,481	2,116,213	2,126,156	2,120,770		(2,651)		(2,651)		2,118,119	(570,638)	(570,638)		79,758	06/15/2043	3.B FE ...
..155027-AA-5	CENTRAL PORT LLC SR SEC2 NTS 4.860% 11/05/29		06/30/2023	Redemption	100.0000	15,000	15,000	15,000	15,000						15,000				365	11/05/2029	3.A ...
..156747-AB-5	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.972% 07/16/30		09/21/2023	Paydown		199,197	199,197	199,444	199,398		(201)		(201)		199,197				10,925	07/16/2030	1.A FE ...
..156747-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.982% 07/16/30		09/21/2023	Paydown		743,273	743,273	744,264	744,034		(761)		(761)		743,273				40,767	07/16/2030	1.A FE ...
..16162W-PZ-6	CHASE 2005-A2 1A5 CHASE 2005-A2 1A5 4.046% 01/25/36		09/01/2023	Paydown		114,337	109,509	103,418	103,887		11,377	926	10,451		114,337				3,143	01/25/2036	1.A FM ...
..161657-AB-9	CLIX 2005-1 2A3 CLIX 2005-1 1A2 5.500% 02/25/35		09/01/2023	Paydown		35,918	36,831	32,440	30,544		11,960	6,586	5,374		35,918				1,344	02/25/2035	3.C FM ...
..162665-AN-3	CHC 2019-CHC E CHC 2019-CHC E 7.796% 06/15/34		08/15/2023	Paydown		7,203,639	7,203,639	7,171,298	6,992,671		210,968		210,968		7,203,639				232,110	06/15/2034	1.E ...
..162665-AQ-6	CHC 2019-CHC E CHC 2019-CHC F 8.054% 06/15/34		08/15/2023	Paydown		5,602,830	5,602,830	5,563,048	5,695,028		(92,198)		(92,198)		5,602,830				258,602	06/15/2034	3.C ...
..163727-AA-0	CHEMICAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		09/10/2023	Redemption	100.0000	3,696	3,696	3,696	3,696						3,696				28	06/10/2044	2.A ...
..167885-AA-9	CHICAGO PARKING METERS LLC SR SEC2 NTS 5.070% 12/30/33		09/30/2023	Redemption	100.0000	71,768	71,768	71,768	71,768						71,768				2,729	12/30/2033	2.C PL ...
..17025P-AA-3	CJHL 2007-HV4 B5 CJHL 2007-HV4 1A1 4.163% 09/25/47		09/01/2023	Paydown		10,189	10,145	9,394	9,460		729		729		10,189				251	09/25/2047	1.A FM ...
..17307G-Z2-0	CMLT1 2006-AR1 3A2 CMLT1 2006-AR1 1A1 7.860% 10/25/35		09/01/2023	Paydown		63,851	63,851	59,120	60,191		3,661		3,661		63,851				1,778	10/25/2035	1.A FM ...
..17307G-Z2-0	CMLT1 2006-AR1 3A2 CMLT1 2006-AR1 1A1 7.860% 10/25/35		09/01/2023	Paydown		6,258	6,258	6,140	6,245		14		14		6,258				174	10/25/2035	1.B FM ...

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..17307G-2Z-0	CMLT 2006-4R1 342 CMLT 2006-4R1 1A1 7.860% 10/25/35		09/01/2023	Paydown		15,828	15,828	15,876	15,884		(56)		(56)		15,828			441	10/25/2035	1 F FM
..17307G-6L-7	CMLT 2006-4R2 142 CMLT 2006-4R2 1A2 4.107% 03/25/36		09/01/2023	Paydown		2,077	2,082	2,000	2,084		(6)		(6)		2,077			54	03/25/2036	2 C FM
..17307G-CX-4	CMLT 2004-1 B5 CMLT 2003-HE3 1A3 8.969% 12/25/33		09/25/2023	Paydown		193,033	193,033	195,455	195,702		(2,669)		(2,669)		193,033			9,374	12/25/2033	1 A FM
..17307G-V9-8	CMLT 2004-1 B5 CMLT 2005-9 21A1 5.500% 11/25/35		09/01/2023	Paydown		30,848	31,254	27,187	28,300		2,948		2,948		30,648			1,123	11/25/2035	1 A FM
..17307G-74-0	CMLT 2004-1 B5 CMLT 2005-10 1A1A 3.984% 12/25/35		09/01/2023	Paydown		34,447	35,047	20,796	16,323		18,124		18,124		34,447			999	12/25/2035	1 A FM
..17307G-1I5-3	CMLT 2005-11 A1A CMLT 2005-11 A1A 7.110% 05/25/35		09/01/2023	Paydown		572	572	566	571		1		1		572			10	05/25/2035	1 A FM
..17307G-VH-5	CMLT 2004-1 B5 CMLT 2005-5 21A5 5.500% 09/25/35		09/01/2023	Paydown		27,680	30,019	24,599	26,190		1,490		1,490		27,680			550	09/25/2035	1 A FM
..17308A-AC-3	CMALT 2006-41 1A2 CMLT 2006-41 1A3 5.750% 04/25/36		09/01/2023	Paydown		13,503	12,183	9,918	10,197		3,306		3,306		13,503			519	04/25/2036	1 A FM
..17308R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLT 2006-4R6 2A1 5.574% 09/25/36		09/25/2023	Paydown		5,227	5,227	4,874	4,980		247		247		5,227			75	09/25/2036	1 A FM
..17308V-AA-1	CMALT 2006-4A B3 CMALT 2006-4A 1A1 6.000% 09/25/36		09/01/2023	Paydown		13,665	18,112	16,970	16,961		(3,296)		(3,296)		13,665			730	09/25/2036	3 B FM
..17310S-4H-0	CITIGROUP MORTGAGE SECURITIES CINS 2007-1 1A8 6.000% 01/25/37		09/01/2023	Paydown		37,725	44,298	38,713	41,608		(3,884)		(3,884)		37,725			1,942	01/25/2037	2 C FM
..17310N-AE-8	CINS 2006-3 A5 CINS 2006-3 A5 4.678% 11/25/36		09/01/2023	Paydown		87,650	87,650	88,101	87,431		219		219		87,650			2,727	11/25/2036	1 A FM
..17311C-AE-1	CMLT 2007-4FH 1A2 CMLT 2007-4FH 1A2 5.854% 01/25/37		09/25/2023	Paydown		290,440	290,440	279,157	279,295		11,146		11,146		290,440			8,811	01/25/2037	1 A FM
..17312K-AJ-1	CINS 2007-5 1A1 CINS 2007-5 1A9 6.000% 06/25/37		09/01/2023	Paydown		11,753	16,664	15,475	14,536		(2,783)		(2,783)		11,753			667	06/25/2037	1 A FM
..17312V-AE-8	CMLT 2007-6 2A5 CMLT 2007-6 1A3A 3.674% 10/25/46		07/01/2023	Paydown		4,819	4,872	4,574	4,750		69		69		4,819			97	10/25/2046	1 A FM
..17312V-AE-8	CMLT 2007-6 2A5 CMLT 2007-6 1A3A 3.674% 10/25/46		08/01/2023	Paydown		426	426	400	415		11		11		426			10	10/25/2046	1 B FM
..17312V-AE-8	CMLT 2007-6 2A5 CMLT 2007-6 1A3A 3.674% 10/25/46		09/01/2023	Paydown		94,299	95,340	89,855	93,293		1,005		1,005		94,299			1,893	10/25/2046	1 D FM
..17312V-AE-8	CMLT 2007-6 2A5 CMLT 2007-6 1A3A 3.674% 10/25/46		08/01/2023	Paydown		8,275	8,275	7,799	8,097		177		177		8,275			189	10/25/2046	1 E FM
..17312V-AE-8	CMLT 2007-6 2A5 CMLT 2007-6 1A3A 3.674% 10/25/46		09/01/2023	Paydown		13,549	13,549	12,770	13,556		291		291		13,549			351	10/25/2046	1 F FM
..17313R-AA-4	CMLT 2007-11 1A1 CMLT 2007-11 1A1 6.000% 05/25/36		09/01/2023	Paydown		13,094	14,327	11,727	11,752		1,342		1,342		13,094			168	05/25/2036	1 A FM
..17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLT 2011-2 1A2 4.894% 10/25/35		09/01/2023	Paydown		52,458	52,458	50,295	52,508		(49)		(49)		52,458			1,461	10/25/2035	1 F FM
..17319B-A6-9	CMLT 2012-4 3A2 CMLT 2012-4 2A2 4.481% 11/25/35		09/01/2023	Paydown		5,497	5,497	5,147	5,371		126		126		5,497			150	11/25/2035	1 A FM
..17319N-AR-0	CITIGROUP MORTGAGE LOAN TRUST CMLT 2012-7 8A2 4.088% 10/25/36		09/01/2023	Paydown		32,298	25,288	23,562	23,950		8,348		8,348		32,298			921	10/25/2036	1 A FM
..17319T-4B-2	CMLT 2012-8 1A2 CMLT 2012-8 1A2 5.208% 10/25/35		09/01/2023	Paydown		22,950	22,950	23,217	23,408		(459)		(459)		22,950			651	10/25/2035	2 C FM
..17322C-4B-4	CMLT 2013-12 1A2 CMLT 2013-12 1A2 5.663% 03/25/35		09/01/2023	Paydown		241,396	242,557	232,318	233,788		7,607		7,607		241,396			7,452	03/25/2035	1 A FM
..17322J-4B-9	CMLT 2014-2 1A2 CMLT 2014-2 1A2 3.860% 02/20/36		09/01/2023	Paydown		83,729	83,765	72,311	72,465		11,912	648	11,264		83,729			1,739	02/20/2036	1 A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..17328H-BF-7	CGMUT 2019-6043 YA CGMUT 2019-6043 YA 0.741% 11/10/52	.....	09/01/2023	Paydown Redemption	.....	.....	.....	8,663	7,983	.....	(7,983)	.....	(7,983)	.....	.....	.....	.....	881	11/10/2052	1.A FE
..212168-AA-6	CONTINENTAL WIND LLC SR SECQ NTS 6.000% 02/28/23	.....	08/31/2023	Redemption	.....	102,788	102,788	102,788	102,788	.....	.....	.....	.....	.....	102,788	.....	.....	6,167	02/28/2033	2.B FE
..22541S-5T-1	CSFB 1994-CFB1 R CSFB 2005-F1X1 1A 6.010% 05/25/35	.....	09/01/2023	Paydown	.....	243,466	243,466	230,095	234,444	.....	9,022	.....	9,022	.....	243,466	.....	.....	5,765	05/25/2035	1.A FM
..22541S-FX-1	CSFB 2004-AR4 ARL CSFB 2004-AR4 2A2 4.440% 05/25/34	.....	09/01/2023	Paydown	.....	2,718	2,718	2,718	2,718	.....	.....	.....	.....	.....	2,718	.....	.....	72	05/25/2034	1.A FM
..22541S-5Z-8	CSFB 1994-CFB1 R CSFB 2004-AA1 M2 6.484% 02/25/35	.....	09/01/2023	Paydown	.....	8,078	8,078	7,801	7,947	.....	132	.....	132	.....	8,078	.....	.....	269	02/25/2035	1.A FM
..22541S-JS-8	CSFB 2004-AR5 ARL CSFB 2004-AR5 11M1 6.534% 06/25/34	.....	09/25/2023	Paydown	.....	335	335	331	333	.....	.....	.....	.....	.....	.....	.....	.....	13	06/25/2034	1.A FM
..22541S-X7-8	CSFB 2004-8 ARL CSFB 2004-8 8A4 5.750% 12/25/34	.....	09/01/2023	Paydown	.....	5,161	5,161	5,247	5,202	.....	(40)	.....	(40)	.....	5,161	.....	.....	198	12/25/2034	1.A FM
..22541S-XV-5	CSFB 1994-CFB1 R CSFB 2004-AR8 031 6.594% 09/25/34	.....	09/25/2023	Paydown	.....	258,823	258,823	251,180	252,800	.....	6,023	.....	6,023	.....	258,823	.....	.....	7,003	09/25/2034	1.A FM
..225458-PN-2	CSFB 2005-4 ARL CSFB 2005-4 2A1 5.500% 06/25/35	.....	09/25/2023	Paydown	.....	18,890	18,890	13,672	11,944	.....	6,946	.....	6,946	.....	18,890	.....	.....	584	06/25/2035	1.A FM
..228648-AA-4	CHARNER CLINIC FOUNDATION P/T CERTS 2014 5.095% 08/15/34	.....	09/30/2023	Redemption	.....	56,986	56,986	56,997	56,945	.....	(6)	.....	(6)	.....	56,986	.....	.....	2,452	08/15/2034	1.G
..229759-AA-9	CIL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42	.....	09/25/2023	Redemption	.....	63,574	63,574	63,574	63,465	.....	109	.....	109	.....	63,574	.....	.....	1,813	09/25/2042	1.E
..22976#-AA-8	CIL 2016 - 05 TR (COWI CHEMICAL P/T CERTS 4.010% 10/15/36	.....	09/15/2023	Redemption	.....	23,269	23,269	23,269	23,269	.....	.....	.....	.....	.....	23,269	.....	.....	700	10/15/2036	2.A
..22976#-AA-8	CIL 2016 - 05 TR (COWI CHEMICAL P/T CERTS 4.010% 10/15/36	.....	08/15/2023	Redemption	.....	46,304	46,304	46,304	46,304	.....	.....	.....	.....	.....	46,304	.....	.....	1,161	10/15/2036	2.B
..232459-AA-7	CVALT 2006-0421 M3 CVALT 2006-0421 A1 5.629% 03/20/47	.....	09/20/2023	Paydown	.....	12,629	20,278	17,405	17,581	.....	(4,952)	.....	(4,952)	.....	12,629	.....	.....	516	03/20/2047	1.A FM
..233046-AF-8	DNKN 2017-1A A211 DNKN 2017-1A A211 4.030% 11/20/47	.....	08/20/2023	Paydown	.....	37,500	37,500	37,402	37,434	.....	66	.....	66	.....	37,500	.....	.....	831	11/20/2047	2.B FE
..233046-AL-5	DNKN 2017-1A A211 DNKN 2019-1A A23 4.352% 05/20/49	.....	08/20/2023	Paydown	.....	12,500	12,500	12,500	12,500	.....	.....	.....	.....	.....	12,500	.....	.....	408	05/20/2049	2.B FE
..233046-AS-0	DNKN 2017-1A A211 DNKN 2021-1A A23 2.791% 11/20/51	.....	08/20/2023	Paydown	.....	75,000	75,000	75,000	75,000	.....	.....	.....	.....	.....	75,000	.....	.....	1,570	11/20/2051	2.B FE
..23320U-AR-5	DSLA 2004-AR2 A1A DSLA 2004-AR2 A2A 6.221% 11/19/44	.....	09/19/2023	Paydown	.....	4,030	4,030	3,806	3,954	.....	176	.....	176	.....	4,030	.....	.....	60	11/19/2044	1.A FM
..23332U-DU-5	DSLA 2005-AR3 2A1A DSLA 2005-AR3 2A1A 5.921% 07/19/45	.....	09/19/2023	Paydown	.....	119,187	119,187	114,754	115,947	.....	3,540	.....	3,540	.....	119,187	.....	.....	2,025	07/19/2045	1.A FM
..23332U-EN-2	DSLA 2005-AR4 B1 DSLA 2005-AR4 2A1A 5.961% 08/19/45	.....	09/19/2023	Paydown	.....	21,381	21,381	20,399	20,502	.....	879	.....	879	.....	21,381	.....	.....	552	08/19/2045	1.A FM
..23332U-FU-3	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 1A1A 6.041% 10/19/45	.....	09/19/2023	Paydown	.....	257,282	257,282	255,545	380,903	.....	(123,621)	.....	(123,621)	.....	257,282	.....	.....	5,243	10/19/2045	1.A FM
..251510-GR-8	DBALT 2005-AR2 3A2 DBALT 2005-AR2 3A1 3.427% 10/25/35	.....	09/01/2023	Paydown	.....	10,092	12,596	9,908	9,908	.....	184	.....	184	.....	10,092	.....	.....	254	10/25/2035	1.A FM
..251510-HH-6	DEUTISCHE ALI-A SECURITIES INC DBALT 2005-5 2A3 5.500% 11/25/35	.....	09/01/2023	Paydown	.....	19,880	22,792	17,322	12,972	.....	6,908	.....	6,908	.....	19,880	.....	.....	759	11/25/2035	1.A FM
..251510-LF-8	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1 3.498% 02/25/36	.....	09/01/2023	Paydown	.....	1,589	1,589	1,172	1,165	.....	424	.....	424	.....	1,589	.....	.....	22	02/25/2036	1.A FM
..251563-FB-3	DNIS1 2004-4 1A5 DNIS1 2004-4 5AR1 4.316% 06/25/34	.....	09/01/2023	Paydown	.....	17,071	17,071	14,476	14,528	.....	2,543	.....	2,543	.....	17,071	.....	.....	439	06/25/2034	1.A FM
..25755T-AH-3	DPABS 2017-1A A23 DPABS 2017-1A A23 4.116% 07/25/47	.....	07/25/2023	Paydown	.....	11,250	11,250	11,250	11,250	.....	.....	.....	.....	.....	11,250	.....	.....	347	07/25/2047	2.A FE

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
25755T-AK-6		DPAB5 2017-1A A23 DPAB5 2018-1A A21 1 4.328%		07/25/2023	Paydown		62,500	62,500	63,756	63,397		(1,097)		(1,097)		62,500			2,029	07/25/2048	2.A FE
25755T-AL-4		DPAB5 2017-1A A23 DPAB5 2019-1A A2 3.666%		07/25/2023	Paydown		31,250	31,250	31,250	31,250						31,250			676	10/25/2049	2.A FE
26208L-AD-0		HONK 2020-2A A2 HONK 2019-1A A2 4.641%		07/20/2023	Paydown		30,000	30,000	30,000	30,000						30,000			1,044	04/20/2049	2.C FE
26208L-AE-8		HONK 2020-2A A2 HONK 2019-2A A2 3.981%		07/20/2023	Paydown		30,000	30,000	30,026	29,961		39		39		30,000			846	10/20/2049	2.C FE
26209K-AC-5		HONK 2020-2A A2 HONK 2020-2A A2 3.237%		07/20/2023	Paydown		50,000	50,000	50,000	50,000						50,000			1,214	01/20/2051	2.C FE
26209K-AD-3		HONK 2020-2A A2 HONK 2021-1A A2 2.791%		07/20/2023	Paydown		12,500	12,500	12,500	12,500						12,500			87	10/20/2051	2.C FE
26986T-AA-1		EAGLE SOLAR LLC SF SEC2 NTS 4.820% 12/31/42		07/01/2023	Redemption	100,0000															
28932M-AG-0		ELIM RD GEN STAT SF SEC2 NTS SER B 4.673%		07/01/2023	Redemption	100,0000															
29255A-#A-9		ENCORE CAPITAL GROUP INC. SF SEC2 NTS		07/19/2023	Redemption	100,0000			57,230	56,374		(1,233)		(1,233)		55,141			2,577	01/19/2031	1.F FE
30089T-AE-0		FLNG LIQUEFACTIO SR SEC2 NTS 4.380%		08/11/2023			1,000,000	1,000,000	1,000,000	1,000,000						1,000,000			42,186	08/11/2024	2.C FE
30306V-AH-8		FLNG LIQUEFACTIO SR SEC2 NTS 4.360%		07/01/2023	Redemption	100,0000															
30005Y-AB-7		FALCON AEROSPACE LTD FLOON 17- FLOON 2017-1 A 4.58% 02/15/42		09/15/2023	Paydown		281,026	281,026	280,997	281,001		26		26		281,026			8,139	02/15/2042	1.0 FE
31738A-AA-3		Finance of America Structured FASST 2022-S5 3.000% 05/25/62		09/25/2023	Paydown		252,849	252,849	224,537	224,575		28,274		28,274		252,849			4,830	05/25/2062	1.A FE
32027N-NS-6		FFML 2004-FFB M3 FFML 2004-FFB M3 6.859%		09/25/2023	Paydown		18,293	18,293	18,022	18,100		193		193		18,293			378	10/25/2034	1.A FM
32052E-AA-7		FHASI 2006-AR3 B4 FHASI 2006-AR3 1A1 3.853%		09/01/2023	Paydown		86,572	86,572	65,825	57,735		28,836		28,836		86,572			2,020	11/25/2036	1.A FM
32055E-AA-6		FHASI 2007-AR1 1A1 FHASI 2007-AR1 1A1 4.010% 05/25/37		09/01/2023	Paydown		354	363	172	166		188		188		354			9	05/25/2037	1.A FM
34417Q-AA-6		FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184%		07/30/2023	Paydown		22,500	22,500	21,796	10,000		704		704		22,500			713	10/30/2048	2.B FE
35926T-AA-6		FRESNO CNTY CTL TRUST I I P/T CERTS 4.190%		08/15/2023	Redemption	100,0000															
35926T-AA-6		FRESNO CNTY CTL TRUST I I P/T CERTS 4.190%		08/15/2023	Redemption	100,0000			35,875	35,975						35,875			938	03/15/2039	1.C
35926T-AA-6		FRESNO CNTY CTL TRUST I I P/T CERTS 4.190%		09/15/2023	Redemption	100,0000			18,031	18,031						18,031			566	03/15/2039	1.D
36168M-AA-9		GAT 2022-NQMS A1 GAT 2022-NQMS A1 5.710%		09/01/2023	Paydown		877,698	877,698	843,944	851,065		26,633		26,633		877,698			32,020	08/25/2067	1.A
36168M-DD-2		GMACN 2006-AR1 2A2 GMACN 2006-AR1 2A1 4.276% 04/19/36		09/01/2023	Paydown		33,958	33,958	31,767	32,740		1,218		1,218		33,958			933	04/19/2036	1.A FM
36168M-EV-0		GMACN 2006-AR2 2A1 GMACN 2006-AR2 2A1 0.000% 05/19/36		09/01/2023	Paydown		131,727	150,498	128,605	128,605		3,122		3,122		131,727			3,375	05/19/2036	1.A FM
36190N-AF-0		GSISC 2009-6R 3A2 GSISC 2009-6R 3A2 7.010%		09/01/2023	Paydown		34,181	34,181	32,827	32,732		1,449		1,449		34,181			868	02/26/2036	1.A FM
36228F-AK-9		GSA 2004-4 M2 GSA 2004-4 M2 7.384%		09/25/2023	Paydown		40,714	40,714	36,610	41,641		(928)		(928)		40,714			1,126	05/25/2034	1.A FM
36228F-EP-6		GSAMP 2004-AR1 M1 GSAMP 2004-AR1 M1 6.403%		09/25/2023	Paydown		96,841	96,841	95,864	96,936		505		505		96,841			2,016	06/25/2034	1.A FM
36228F-YH-3		GSF 2003-10 1A1 GSF 2003-10 1A11 5.708%		09/01/2023	Paydown		6,831	6,831	6,827	6,841		(10)		(10)		6,831			199	10/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..362290-AC-2		GSR 2007-AR1 B2 GSR 2007-AR1 2A1 3.841%		09/01/2023	Paydown		5,549	2,619	2,287	2,084		3,465		3,465		5,549				181	03/25/2047	3.B FM
..3622EL-AA-4		GSAA 2006-18 AV1 GSAA 2006-18 AV1 5.504%		08/25/2023	Paydown		4,448	4,448	1,481	1,158		3,280		3,280		4,448				17	11/25/2036	1.A FM
..3622N6-AA-7		GSR MORTGAGE LOAN TRUST GSR 07 GSR 2007-AR2 1A1 3.700% 05/25/37		09/01/2023	Paydown		34,239	27,135	22,464	20,044		14,195		14,195		34,239				1,007	05/25/2037	3.B FM
..362334-ON-2		GSR 2006-2F 1A1 GSR 2006-2F 2A2 5.750%		09/01/2023	Paydown		9,982	11,911	11,616	11,658		(1,676)		(1,676)		9,982				433	02/25/2036	4.A FM
..362334-HH-0		GSR MORTGAGE LOAN TRUST GSR 06 GSR 2006-3F 4A1 6.000% 03/25/36		09/01/2023	Paydown		2,313	2,313	2,105	2,052		(2,052)		(2,052)						74	03/25/2036	4.B FM
..362334-LJ-9		GSR 2006-2F 1A1 GSR 2006-2F 2A2 5.750%		09/01/2023	Paydown		2,950	4,603	3,659	5,397		(2,447)		(2,447)		2,950				182	03/25/2036	5.A FM
..362334-LJ-9		GSR MORTGAGE LOAN TRUST GSR 06 GSR 2006-3F 1A5 5.500% 03/25/36		07/01/2023	Paydown		820	1,650	1,311	1,934		(1,114)		(1,114)		820				53	03/25/2036	5.C FM
..362334-NB-6		GSAA 2007-3 2A1A GSAA 2006-7 AF2 5.995%		09/01/2023	Paydown		7,654	7,654	5,453	3,628		4,026		4,026		7,654				109	03/25/2046	1.A FM
..362334-NC-4		GSAA 2007-3 2A1A GSAA 2006-7 AF3 6.720%		09/01/2023	Paydown		9,286	9,286	5,946	4,415		4,870		4,870		9,286				133	03/25/2046	1.A FM
..362334-ND-2		GSAA 2007-3 2A1A GSAA 2006-7 AF4A 6.720%		09/01/2023	Paydown		30,953	30,953	20,801	15,571		15,382		15,382		30,953				153	03/25/2046	1.A FM
..362341-ELI-7		GSR 2005-6F 3A1B GSR 2005-6F 3A1B 5.500%		09/01/2023	Paydown		128,299	128,299	110,056	109,888		18,412		18,412		128,299				1,820	07/25/2035	1.A FM
..362341-FJ-3		GSR 2005-AR4 3A5 GSR 2005-AR4 3A1 4.402%		09/01/2023	Paydown		1,676	1,658	1,540	1,437		239		239		1,676				52	07/25/2035	2.C FM
..362341-FJ-3		GSR 2005-AR4 3A5 GSR 2005-AR4 3A1 4.402%		08/01/2023	Paydown		3,306	3,271	3,037	2,834		471		471		3,306				84	07/25/2035	3.A FM
..362341-FN-4		GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.402%		09/01/2023	Paydown		4,450	4,403	3,791	3,760		690		690		4,450				137	07/25/2035	1.G FM
..362341-FN-4		GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.402%		08/01/2023	Paydown		8,779	8,687	7,479	7,417		1,362		1,362		8,779				222	07/25/2035	2.B FM
..362341-LL-1		GSIPS 2005-RP3 1AF GSIPS 2005-RP3 1AF 5.784% 09/25/35		09/25/2023	Paydown		34,171	38,051	33,283	33,811		360		360		34,171				1,139	09/25/2035	1.A FM
..362341-NC-0		GSR 2005-AR5 B3 GSR 2005-AR5 2A3 4.629%		09/01/2023	Paydown		10,934	9,751	8,470	6,535		4,400		4,400		10,934				356	10/25/2035	1.A FM
..362341-NC-0		GSR 2005-AR5 B3 GSR 2005-AR5 2A3 4.629%		07/01/2023	Paydown		583					583		583		583				24	10/25/2035	1.D FM
..362341-RZ-4		GSR MORTGAGE LOAN TRUST GSR 05 GSR 2005-AR6 3A1 4.050% 09/25/35		09/01/2023	Paydown		8,690	8,690	8,051	8,286		404		404		8,690				214	09/25/2035	1.A FM
..362341-WZ-8		GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481%		09/01/2023	Paydown		200	200	196	195		5		5		200				5	11/25/2035	1.A FM
..362341-WZ-8		GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481%		09/01/2023	Paydown		645	645	646	644		1		1		645				19	11/25/2035	1.D FM
..362341-WZ-8		GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.481%		07/01/2023	Paydown		336	336	337	336						336				8	11/25/2035	1.E FM
..362405-AP-7		GSAMP TRUST GSAMP 06-S02 GSAMP 2006-S02 A3 6.194% 05/25/46		08/25/2023	Paydown		20,657	20,657	10,066	14,328		6,329		6,329		20,657				321	05/25/2046	1.A FM
..36242D-CJ-0		GSR 2004-8F 3A1 GSR 2004-8F 3A1 5.834%		09/25/2023	Paydown		13,927	13,927	12,815			1,113		1,113		13,927				379	09/25/2034	1.A FM
..36242D-T5-2		GSIPS 2005-RP2 1AF GSIPS 2005-RP2 1AF 5.784% 03/25/35		09/25/2023	Paydown		78,079	78,079	70,200	71,466		6,613		6,613		78,079				2,305	03/25/2035	1.A FM
..36242D-T5-2		GSIPS 2005-RP2 1AF GSIPS 2005-RP2 1AF 5.784% 03/25/35		07/25/2023	Paydown		10,050	10,050	9,380	9,394		656		656		10,050				274	03/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- nation, NAIC Design- nation Modifier and SVO Admini- strative Symbol
..36242D-UM-3	GSR 2005-AR1 2A1 GSR 2005-AR1 2A1 4.445%		09/01/2023	Paydown		25,486	25,486	21,958	24,430		1,056		1,056		25,486				279	01/25/2035	1.A FM
..36242D-VF-7	GSR 2005-IF 2A3 GSR 2005-IF 2A3 6.000%		09/01/2023	Paydown		489	489	451	382		107		107		489				13	02/25/2035	1.A FM
..36242D-VF-7	GSR 2005-IF 2A3 GSR 2005-IF 2A3 6.000%		07/01/2023	Paydown		3	3	3	2		1		1		3					02/25/2035	1.B FM
..36242D-VF-7	GSR 2005-IF 2A3 GSR 2005-IF 2A3 6.000%		09/01/2023	Paydown		331	331	330	281		50		50		331				9	02/25/2035	4.A FM
..36242D-XG-3	GSIPS 2005-AR1 1AF GSIPS 2005-AR1 1AF		09/25/2023	Paydown		259,364	259,364	225,057	223,531		35,834		35,834		259,364				5,830	01/25/2035	1.A FM
..36242D-ZO-9	GSAA 2005-4 M1 GSAA 2005-4 M1 6.094%		09/25/2023	Paydown		104,959	104,959	104,382	104,600		359		359		104,959				2,509	03/25/2035	1.A FM
..36249R-AB-5	GSAA 2007-6 1A1 GSAA 2007-6 1A2 5.874%		09/25/2023	Paydown		14,909	14,909	10,644	10,644		4,265		4,265		14,909				142	05/25/2047	1.A FM
..36249R-AA-1	GTH I US GOVT LSE-BXND PT TR P/T CERTS		09/15/2023	Redemption	100,000	9,453	9,453	9,453	9,453						9,453				361	05/15/2038	1.A
..36249R-AA-1	GTH I US GOVT LSE-BXND PT TR P/T CERTS		08/15/2023	Redemption	100,000	18,798	18,798	18,798	18,798						18,798				612	05/15/2038	1.B
..36252B-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BBS		09/15/2023	Redemption	100,000	158,382	158,382	158,382	158,382						158,382				4,824	12/15/2037	1.C
..36252B-AV-5	GSMS 2019-GC38 C GSMS 2019-GC38 YA 1.109%		09/01/2023	Paydown				5,444	4,556		(4,556)		(4,556)						603	02/10/2032	1.A FE
..36253P-AE-2	GSMS 2017-586 A3 GSMS 2017-586 XA 1.156%		09/01/2023	Paydown				5,627	4,487		(4,487)		(4,487)						769	05/10/2050	1.A FE
..36256H-AA-9	GSRP PORTFOLIO 1 LLC GTD SR SEC0 NTS 3.770%		06/30/2023	Various		374,590	374,590	374,590	374,581		9		9		374,590				7,065	12/31/2044	2.B PL
..36297T-AE-2	GSR 2006-AR2 4A2 GSR 2006-AR2 3A1 4.737%		09/01/2023	Paydown		85,026	75,873	56,763	54,686		30,339		30,339		85,026				2,561	04/25/2036	1.A FM
..37187A-AG-9	GENESIS FINANCIAL GNFL 20 GNFL 2020 B		08/17/2023	Paydown		542,004	542,004	540,004	541,345		660		660		542,004				16,476	01/17/2026	1.F PL
..37187A-AG-9	GENESIS FINANCIAL GNFL 20 GNFL 2020 B		09/17/2023	Paydown		278,451	278,451	277,423	278,112		339		339		278,451				12,444	01/17/2026	1.F Z
..38172R-AC-6	GOCAP 2021-56A D GOCAP 2021-56A B 7.513%		08/04/2023	AAIA NonMorteco AAM		9,438,150	10,000,000	10,000,000	10,000,000						10,000,000		(561,850)	(561,850)	529,616	10/25/2033	1.C FE
..38173B-AN-3	GOCAP 2022-61A C1 GOCAP 2022-61A C1 9.357%		09/06/2023	AAIA NonMorteco AAM		1,993,864	2,000,000	2,000,000	2,000,000						2,000,000		(6,136)	(6,136)	68,196	07/25/2035	1.F FE
..39538C-AH-5	GNPF 2006-AR7 2A1 GNPF 2006-AR7 2A1 5.834%		09/25/2023	Paydown		21,558	21,558	20,840	23,953		(2,395)		(2,395)		21,558				562	12/25/2046	4.C FM
..39538R-AA-7	GNPF 2005-AR1 A1 GNPF 2005-AR1 A1 5.914%		09/25/2023	Paydown		364,077	387,434	370,952	374,245		(10,168)		(10,168)		364,077				12,593	06/25/2045	1.A FM
..39538R-AA-7	GNPF 2005-AR1 A1 GNPF 2005-AR1 A1 5.914%		07/25/2023	Paydown		413,042	413,042	395,471	398,982		14,060		14,060		413,042				10,979	06/25/2045	1.A FM
..39538H-AB-5	GNPF 2005-AR1 A1 GNPF 2005-AR1 A2 5.874%		09/25/2023	Paydown		369,110	369,110	325,996	337,606		31,504		31,504		369,110				9,567	06/25/2045	1.A FM
..39538H-BY-3	GNPF 2005-AR4 2A1 GNPF 2005-AR4 4A1A 6.054%		08/25/2023	Paydown		26,348	26,348	19,698	22,923		3,425		3,425		26,348				962	10/25/2045	1.A FM
..39538H-EE-4	GNPF 2005-AR5 2A1 GNPF 2005-AR5 2A1 5.994%		09/25/2023	Paydown		29,572	31,526	18,007	21,366		8,185		8,185		29,572				962	11/25/2045	1.A FM
..39538H-FH-6	GNPF 2006-AR1 A1A GNPF 2006-AR1 A1A 6.014%		09/25/2023	Paydown		45,183	45,183	32,541	40,694		4,489		4,489		45,183				1,121	02/25/2036	1.A FM
..39538H-GC-6	GNPF 2006-AR2 3A2 GNPF 2006-AR2 2A1 5.854%		09/25/2023	Paydown		5,554	5,554	5,358			196		196		5,554				100	03/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
3953M-AA-7	GMF 2007-A3 A1 GMF 2007-A3 A1 5.874%		09/25/2023	Paydown		11,758	11,758	9,482	10,057		1,701		1,701		11,798			302	06/25/2037	1.A FM
4043TK-AF-7	HSI ASSET LOAN OBLIGATION HALO HALO 2007-1F1 A6 4.515% 12/25/36		09/01/2023	Paydown		23,479	23,479	13,822	11,782		11,717		11,717		23,479			687	12/25/2036	1.A FM
4116M-AC-4	HWLT 2006-5 2A1A HWLT 2006-5 2A1A 5.801%		08/21/2023	Paydown		96,204	96,204	57,101	54,023		42,175		42,175		96,204			2,568	07/19/2046	1.A FM
4116P-AB-2	HWLT 2004-8 2A4A HWLT 2004-8 2A3 6.261%		09/19/2023	Paydown		9,039	8,380	6,409	7,112		1,927		1,927		9,039			348	11/19/2034	1.A FM
4116P-K4-4	HWLT 2006-2 B2 HWLT 2006-2 2A1A 4.575%		09/01/2023	Paydown		24,886	24,886	24,223	24,226		670		670		24,886			725	02/25/2036	3.B FM
4116P-K6-9	HWLT 2006-2 B2 HWLT 2006-2 3A1A 4.208%		09/01/2023	Paydown		1,458	1,458	1,478	1,863		(405)		(405)		1,458			41	02/25/2036	1.A FM
4116P-L4-3	HWLT 2006-4 2A1A HWLT 2006-4 2A1A 5.841%		09/19/2023	Paydown		9,982	10,003	6,206	5,154		4,839		4,839		9,982			146	05/19/2046	1.A FM
4116P-LD-3	HWLT 2005-1 2A1A HWLT 2005-1 2A1A 5.981%		09/19/2023	Paydown		23,458	23,458	22,329	22,882		795		795		23,458			417	03/19/2035	1.A FM
4116P-LQ-4	HWLT 2005-2 1A HWLT 2005-2 1A 5.961%		09/19/2023	Paydown		47,327	42,165	22,123	15,518		31,809		31,809		47,327			1,371	05/19/2035	1.A FM
4116P-TN-3	HWLT 2005-10 2A1A HWLT 2005-10 2A1A 6.061% 11/19/35		09/19/2023	Paydown		2,370	2,370	2,059	1,901		469		469		2,370			63	11/19/2035	3.A FM
4116P-TN-3	HWLT 2005-10 2A1A HWLT 2005-10 2A1A 6.061% 11/19/35		09/19/2023	Paydown		773	773	689	636		137		137		773			25	11/19/2035	3.B FM
4116P-TN-3	HWLT 2005-12 2A11 HWLT 2005-12 2A11 6.061% 11/19/35		08/21/2023	Paydown		4,727	4,727	4,217	3,889		838		838		4,727			120	11/19/2035	3.C FM
4116P-VJ-9	HWLT 2005-12 2A11 HWLT 2005-12 2A11 6.628% 10/19/35		09/01/2023	Paydown		912	912	755	735		177		177		912			27	10/19/2035	2.C FM
4116P-VJ-9	HWLT 2005-12 2A11 HWLT 2005-12 2A11 6.628% 10/19/35		09/01/2023	Paydown		183,915	183,915	153,005	148,946		34,969		34,969		183,915			4,727	10/19/2035	3.A FM
4116P-VJ-9	HWLT 2005-12 2A11 HWLT 2005-12 2A11 6.628% 10/19/35		07/01/2023	Paydown		65,549	65,549	54,802	53,343		12,206		12,206		65,549			1,565	10/19/2035	3.B FM
4116P-VK-6	HWLT 2006-6 2A1A HWLT 2006-6 2A1A 4.455%		09/19/2023	Paydown		102,380	102,380	71,918	72,889		29,817	335	29,482		102,380			1,398	10/19/2035	1.A FM
4116U-AC-6	HWLT 2006-6 2A1A HWLT 2006-6 2A1A 4.455%		09/01/2023	Paydown		2,371	2,371	1,449	1,686		884	10	874		2,371			60	08/19/2036	2.B FM
4116U-AC-6	HWLT 2006-6 2A1A HWLT 2006-6 2A1A 4.455%		08/01/2023	Paydown		41,959	86,470	52,841	54,574		(12,263)	352	(12,615)		41,959			1,867	08/19/2036	2.C FM
4116ZB-AA-1	HWLT 2006-3B1 A1B HWLT 2006-3B1 A1A 5.476% 12/19/36		09/01/2023	Paydown		4,381	5,382	4,353	4,150		232		232		4,381			90	12/19/2036	1.A FM
411707-AD-4	HNGRY 2018-1A A23 HNGRY 2018-1A A21 I 4.959%		08/20/2023	Paydown		6,250	6,250	6,249	6,433		(183)		(183)		6,250			232	06/20/2048	2.B FE
411707-AF-9	HNGRY 2018-1A A23 HNGRY 2018-1A A23 5.710%		09/20/2023	Paydown		62,500	62,500	62,500	62,500						62,500			2,677	06/20/2048	2.B FE
437084-ZE-4	HEAT 2005-1 R2 HEAT 2004-3 M1 6.288%		09/25/2023	Paydown		78,106	78,106	54,685	73,532		4,574		4,574		78,106			1,080	08/25/2034	1.A FM
437084-FS-0	HEAT 2004-7 R2 HEAT 2004-7 M1 6.394%		09/25/2023	Paydown		15,627	15,627	11,349	15,080		547		547		15,627			354	01/25/2035	1.A FM
437086-AD-2	HEAT 2006-5 2A3 HEAT 2006-5 2A3 5.734%		09/25/2023	Paydown		105,354	105,354	102,299	104,207		1,148		1,148		105,354			1,255	10/25/2036	1.A FM
43709N-AD-5	HEAT 2006-7 2A3 HEAT 2006-7 2A3 5.734%		09/25/2023	Paydown		18,325	18,325	14,294	14,527		3,799		3,799		18,325			156	01/25/2037	1.A FM
43739E-AB-3	HMT 2004-1 M2 HMT 2004-1 2A 6.294%		09/25/2023	Paydown		27,923	27,923	23,131	24,601		3,322		3,322		27,923			1,000	08/25/2029	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..440405-AE-8	HORZN 2018-1 A HPRZN 2018-1 A 4.458%		09/15/2023	Paydown		75,503	75,503	75,501	75,646		(144)		(144)		75,503				2,294	12/15/2038	2.0 FE
..45254N-KY-4	IMM 2004-9 1A1 IMM 2004-9 1A1 6.194%		09/25/2023	Paydown		132,420	132,420	117,528	119,194		13,227		13,227		132,420				4,949	01/25/2035	1.A FM
..45254N-VP-8	IMM 2005-3 A3 IMM 2005-3 A1 5.914% 08/25/35		09/25/2023	Paydown		52,406	52,406	39,381	40,685		11,721		11,721		52,406				1,777	08/25/2035	1.A FM
..45254T-SS-4	INSA 2006-3 A7 INSA 2006-3 A3 5.734%		09/25/2023	Paydown		23,024	26,638	19,318	18,198		4,825		4,825		23,024				654	03/25/2036	1.A FM
..45255R-AC-1	INSA 2006-3 A7 INSA 2006-3 A3 5.734%		09/25/2023	Paydown		47,641	49,513	45,587	48,454	28,054	(28,867)		(813)		47,641				1,538	11/25/2036	1.A FM
..45660L-3J-6	RAST 2005-A15 5A1 RAST 2005-A15 1A3 5.750%		08/01/2023	Paydown		6,393	4,555	4,044	4,579		1,814		1,814		6,393				166	02/25/2036	2.0 FM
..45660L-3J-6	RAST 2005-A15 5A1 RAST 2005-A15 1A3 5.750%		09/01/2023	Paydown		2,378	1,959	1,739	1,969		408		408		2,378				77	02/25/2036	3.A FM
..45660L-BH-8	RST 2004-A10 A2 RAST 2004-A10 A2 5.500%		08/01/2023	Paydown		84,724	84,724	71,033	72,689		12,025		12,025		84,724				3,088	02/25/2035	1.A FM
..45660L-JJ-9	INDVIMC INDX MORTGAGE LOAN TRU INDX 2005-AR8 2A1A 5.894% 04/25/35		09/25/2023	Paydown		6,786	6,786	6,464	6,558		228		228		6,786				170	04/25/2035	1.A FM
..45660L-SR-1	RAST 2005-A8CB B5 RAST 2005-A8CB A3 5.500%		09/01/2023	Paydown		9,530	9,261	7,126	6,055		3,475		3,475		9,530				205	07/25/2035	1.A FM
..45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 4.837% 09/25/35		09/01/2023	Paydown		382,706	291,406	226,460	218,152		144,554		144,554		382,706				10,431	09/25/2035	1.A FM
..45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 4.837% 09/25/35		09/06/2023	AAIA NonDelco AAM		2,646,511	3,578,600	2,781,037	2,679,006	(41,183)	(41,183)		(41,183)		2,637,824		8,688	8,688	106,904	09/25/2035	1.A FM
..45660L-ND-7	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1A 6.054% 10/25/36		08/25/2023	Paydown		209,213	209,213	121,819	114,522		94,690		94,690		209,213				4,993	10/25/2036	1.A FM
..45660L-YY-1	INDB 2005-1 A1 INDB 05-1-A2 6.154% 11/25/35		07/25/2023	Paydown			273,868	273,868	3,464		(3,464)		(3,464)						5,108	11/25/2035	1.A FM
..45660L-ZH-5	INDVIMC INDX MORTGAGE LOAN TRU INDX 2005-AR1 1A1 3.879% 11/25/35		09/01/2023	Paydown		1,640	1,640	1,397	1,166		474		474		1,640				37	11/25/2035	1.A FM
..45660N-O3-2	INDX 2004-AR4 B6 INDX 2004-AR4 2A 4.820%		08/25/24	Paydown		19,361	19,361	19,281	19,369		(8)		(8)		19,361				601	08/25/2034	1.B FM
..45660N-O3-2	INDX 2004-AR4 B6 INDX 2004-AR4 2A 4.820%		07/01/2023	Paydown		8,671	8,671	8,635	8,675		(4)		(4)		8,671				216	08/25/2034	1.0 FM
..45660N-T9-6	INTEL CORP Senior Unsecured 4.875% 02/10/26		09/25/2023	Paydown		5,340	5,340	4,788	4,789		551		551		5,340				154	09/25/2034	1.A FM
..458140-CD-0	ISKANDAR VENTURES LLC SED REV NTS SER 20-1 3.410% 06/15/39		09/06/2023	AAIA NonDelco AAM		3,971,035	4,000,000	4,000,000							4,000,000		(28,965)	(28,965)	111,583	02/10/2026	1.F FE
..464338-AA-6	JPI0B 2017-05 XA JPI0B 2017-05 XA 1.035%		09/15/2023	Various		124,929	124,929	124,929	124,929						124,929				2,745	06/15/2039	1.E PL
..46590T-AG-0	HENR 2018-2A B HENR 2018-2A A 3.960%		09/01/2023	Paydown				3,226	2,509		(2,509)		(2,509)						481	03/15/2050	1.B FE
..46590U-AA-0	JBS USA LUX/FIN SENIOR 5.500% 01/15/30		09/15/2023	Paydown		81,187	81,187	81,127	81,130		56		56		81,187				2,138	10/15/2075	1.A FE
..46590X-JB-2	JBS USA LUX/FIN Senior Unsecured 3.625%		08/23/2023	Various		13,210,553	13,000,000	13,337,500	13,216,876	(6,323)	(6,323)		(6,323)		13,210,553				487,972	01/15/2030	2.0 FE
..46590X-AT-3	HENR 2011-2A B HENR 2011-2A B 8.350%		08/23/2023	Various		19,820,395	22,750,000	19,553,039	19,696,633		123,761		123,761		19,820,395				639,863	01/15/2032	2.0 FE
..466160-JB-7	HENR 2012-3A B HENR 2012-3A B 6.170%		09/15/2023	Paydown		109,466	109,466	109,463	109,909		(443)		(443)		109,466				4,817	09/15/2038	2.B FE
..466174-AB-1	09/15/67		09/15/2023	Paydown		40,972	40,972	40,972	41,254		(282)		(282)		40,972				629	09/15/2067	1.G FE

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
			For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consi- deration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Other Than Temporary/ Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..46621R-1A-0	HEOR 2017-3A B HEOR 2017-3A A 3.800%	02/15/67		Paydown			28,012	28,012	28,003	28,004		8		8		28,012				719	02/15/2067	1.A FE
..46621R-1B-8	HEOR 2017-3A B HEOR 2017-3A B 5.430%	02/15/69		Paydown			17,412	17,412	17,399	17,398		13		13		17,412				555	02/15/2069	2.A FE
..466247-J5-3	JPMT 2006-42 242 JPMT 2006-42 242 4.165%	04/25/36		Paydown			96,244	96,244	89,900	89,908		6,336		6,336		96,244				2,454	04/25/2036	1.E FM
..466247-J11-4	JPMT 2004-S2 446 JPMT 2004-S2 446 6.500%	11/25/34		Paydown			53,044	53,044	47,194	47,158		5,886		5,886		53,044				2,281	11/25/2034	1.A FM
..466247-QP-1	JPMT 2005-43 2B41 JPMT 2005-43 7C41	4.275% 06/25/35		Paydown			28,336	28,342	27,244	26,044		2,292		2,292		28,336				765	06/25/2035	1.A FM
..466247-QP-1	JPMT 2005-46 7A1 JPMT 2005-46 2A1 5.827%	4.275% 06/25/35		Paydown			7,961	7,961	7,717	7,370		590		590		7,961				177	06/25/2035	1.B FM
..466247-TQ-6	JPMT 2005-46 7A1 JPMT 2005-46 2A1 5.827%	08/25/35		Paydown			8,807	8,807	8,759	8,869		(62)		(62)		8,807				80	08/25/2035	1.A FM
..466247-TT-0	JPMT 2005-46 7A1 JPMT 2005-46 2A1 5.827%	08/25/35		Paydown			27,001	27,001	22,893	27,771		(770)		(770)		27,001				818	08/25/2035	1.A FM
..466247-TZ-6	JPMT 2005-46 7A1 JPMT 2005-46 4A1 5.398%	09/25/35		Paydown			3,299	3,299	2,927	3,021		278		278		3,299				94	09/25/2035	1.A FM
..466247-WK-5	JPMT 2005-47 B1 JPMT 2005-47 1A3 5.213%	10/25/35		Paydown			2,712	2,712	2,288	2,368		344		344		2,712				74	10/25/2035	1.A FM
..466247-WL-3	JPMT 2005-47 B1 JPMT 2005-47 3A1 5.144%	10/25/35		Paydown			4,366	4,366	4,374	4,422		(56)		(56)		4,366				120	10/25/2035	3.A FM
..466247-WT-6	JPMT 2005-48 1A2 JPMT 2005-48 1A1 4.336%	10/25/35		Paydown			1,598	1,598	1,594	1,609		(11)		(11)		1,598				45	10/25/2035	1.A FM
..466247-WH-0	JPMT 2005-48 1A2 JPMT 2005-48 2A3 4.392%	11/25/35		Paydown			15,267	14,452	13,687	13,687		1,580		1,580		15,267				430	11/25/2035	3.C RM
..466247-YP-2	JPMT 2005-48 1A2 JPMT 2005-48 2A3 4.392%	11/25/35		Paydown			2,648	2,648	2,463	2,448		200		200		2,648				79	11/25/2035	1.G FM
..466247-YP-2	JPMT 2005-48 1A2 JPMT 2005-48 2A3 4.392%	11/25/35		Paydown			2,502	2,502	2,327	2,313		189		189		2,502				60	11/25/2035	2.A FM
..466247-YP-2	JPALT 2006-41 4A4 JPALT 2005-S1 2A9 6.000%	12/25/35		Paydown			72,349	72,349	69,574	68,389		3,960		3,960		72,349				1,952	11/25/2035	3.A FM
..46627M-AU-1	JPALT 2006-41 4A4 JPALT 2006-S1 2A9 6.000%	12/25/35		Paydown			5,061	5,062	4,090	3,743		1,317		1,317		5,061				187	12/25/2035	1.A FM
..46627M-AU-1	JPALT 2006-41 4A4 JPALT 2006-S1 2A9 6.000%	12/25/35		Paydown			513	513	452	411		103		103		513				23	12/25/2035	3.A FM
..46627M-AU-1	JPALT 2006-41 4A4 JPALT 2006-S1 2A9 6.000%	12/25/35		Paydown			110	110	97	88		22		22		110				4	12/25/2035	3.B FM
..46627M-AU-1	JPALT 2006-41 4A4 JPALT 2006-S1 2A9 6.000%	12/25/35		Paydown			4,208	4,208	3,838	3,474		734		734		4,208				186	12/25/2035	3.C RM
..46627M-AU-1	JPALT 2006-41 4A4 JPALT 2006-S1 2A9 6.000%	12/25/35		Paydown			898	899	820	742		156		156		898				32	12/25/2035	4.A FM
..46627M-CS-4	JPALT 2006-41 4A4 JPALT 2006-A1 1A1 5.894%	03/25/36		Paydown			34,163	34,163	31,533	31,176		2,987		2,987		34,163				947	03/25/2036	1.A FM
..46627M-CU-9	JPALT 2006-41 4A4 JPALT 2006-A1 2A1 4.188%	03/25/36		Paydown			10,460	10,023	9,372	8,835		1,625		1,625		10,460				209	03/25/2036	1.A FM
..46627M-ED-5	JPALT 2006-S1 1A12 JPALT 2006-S1 1A7 5.750%	03/25/36		Paydown			16,142	16,116	11,441	11,069		5,053		5,053		16,142				546	03/25/2036	4.B FM
..46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000%	03/25/36		Paydown			3,680	3,691	2,831	2,081		1,610		1,610		3,690				124	03/25/2036	1.A FM
..46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000%	03/25/36		Paydown			400	400	308	255		145		145		400				16	03/25/2036	1.E FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
		For-	Disposal	Name	Number of	Consid-	Par Value	Actual	Prior Year	Unrealized	Current	Current	Total	Book/	Foreign	Realized	Total Gain	Bond		
		eign	Date	of Purchaser	Shares of	eration		Cost	Book/	Valuation	Year's	Other Than	Change in	Adjusted	Exchange	Gain	(Loss) on	Interest/	Stated	
					Stock				Adjusted	(Increase)/	(Amort-	Impairment	Book/	Carrying	Change in	(Loss) on	Disposal	Dividends	Con-	
									Carrying	(Decrease)	tization)/	Recog-	Value	Value at	Adjusted	Disposal	(Loss) on	Received	tractual	
									Value		Accretion	nized	(11 + 12 -	Disposal	Carrying	Disposal	(Loss) on	During	Maturity	
													13)	Date	Value			Year	Date	
..46627M-EJ-2	JPLT 2006-S1 1A12 JPLT 2006-S1 1A12		07/01/2023	Paydown		2,435	2,435	1,878	1,553		882		882	2,435				85	03/25/2036	2.A FM
..46628B-AD-2	JPMIT 2006-A6 3A1 JPMIT 2006-A6 1A2		09/01/2023	Paydown		27,978	27,978	25,871	25,180		2,789		2,789	27,978				732	10/25/2036	4.A FM
..46628K-AA-8	JPMIT 2006-A3 4A2 JPMIT 2006-A3 1A1		09/01/2023	Paydown		44,789	44,789	47,538	40,283		4,506		4,506	44,789				1,194	05/25/2036	1.A FM
..46628K-AA-8	JPMIT 2006-A3 4A2 JPMIT 2006-A3 1A1		09/01/2023	Paydown		49,003	49,003	48,207	46,214		2,789		2,789	49,003				1,306	05/25/2036	3.A FM
..46628K-AJ-9	JPMIT 2006-A3 4A2 JPMIT 2006-A3 3A3		09/01/2023	Paydown		20,357	31,119	28,736	28,416		(7,459)		(7,459)	20,957				794	05/25/2036	1.D FM
..46629A-AL-5	JPMIT 2006-S3 1A11 JPMIT 2006-S3 1A11		08/01/2023	Paydown			22,422	18,252	9,311		(9,311)		(9,311)					297	08/25/2036	1.A FM
..46629C-AB-3	JPMIT 2006-A5 3A4 JPMIT 2006-A5 2A1		09/01/2023	Paydown		121,566	161,259	149,853	149,853		(28,268)		(28,268)	121,566				3,984	08/25/2036	4.B FM
..46629C-AC-1	JPMIT 2006-A5 3A4 JPMIT 2006-A5 2A2		09/01/2023	Paydown		12,967	17,199	12,616	11,043		1,924		1,924	12,967				425	08/25/2036	1.A FM
..46629C-AL-1	JPMIT 2006-A5 3A4 JPMIT 2006-A5 3A5		09/01/2023	Paydown		9,687	9,687	8,960	9,035		652		652	9,687				234	08/25/2036	3.A FM
..46629C-AW-9	JPMIT 2006-A5 3A4 JPMIT 2006-A5 3A6		09/01/2023	Paydown		46,573	46,573	43,080	43,473		3,094		3,094	46,573				986	08/25/2036	3.A FM
..46629C-AR-8	JPMIT 2006-A5 3A4 JPMIT 2006-A5 5A1		09/01/2023	Paydown		220,863	220,863	202,331	200,138		20,724		20,724	220,863				5,392	08/25/2036	3.B FM
..46630A-AA-5	JPLT 2006-A1 4A4 JPLT 2006-R2 A1		09/01/2023	Paydown		961	886	688	617		345		345	961				46	11/25/2036	3.C FM
..46630A-AA-5	JPLT 2006-A1 4A4 JPLT 2006-R2 A1		08/01/2023	Paydown		4,622	4,556	3,548	3,135		1,487		1,487	4,622				182	11/25/2036	4.A FM
..46630A-AA-5	JPLT 2006-A1 4A4 JPLT 2006-R2 A1		09/01/2023	Paydown		157,736	154,028	130,916	109,241		48,494		48,494	157,736				6,449	11/25/2036	4.B FM
..46630G-AH-8	JPMIT 2007-A1 5A6 JPMIT 2007-A1 3A2		09/01/2023	Paydown		9,560	9,560	7,896	8,532		1,008		1,008	9,560				235	07/25/2035	1.A FM
..46630R-AV-7	JPMIT 2007-S1 B3 JPMIT 2007-S1 2A19		09/01/2023	Paydown			11,940	6,305	5,978		(5,978)		(5,978)					337	03/25/2037	4.A FM
..46630U-AW-6	JPMIT 2007-A3 B2 JPMIT 2007-A3 3A2		09/01/2023	Paydown		2,468	2,468	2,348	2,226		243		243	2,468				59	05/25/2037	1.A FM
..46631J-AA-6	JPMIT 2007-A4 3A1 JPMIT 2007-A4 1A1		09/01/2023	Paydown		77,866	77,866	78,004	78,131		742	1,007	(265)	77,866				2,048	08/25/2037	4.B FM
..46631N-AA-7	JPMIT 2007-S3 1A1B JPMIT 2007-S3 1A1		09/01/2023	Paydown		1,713	1,713	1,546	1,007		706		706	1,713				76	08/25/2037	3.B FM
..46631N-AA-7	JPMIT 2007-S3 1A1B JPMIT 2007-S3 1A87		09/01/2023	Paydown		26,637	23,998	8,978	5,014		21,622		21,622	26,637				631	08/25/2037	1.A FM
..46631N-DQ-9	JPMIT 2010-2 1A9 JPMIT 2010-2 1A9		08/25/2023	Paydown		43,619	43,293	21,247	14,401		29,217		29,217	43,619				348	06/26/2037	1.A FM
..46634F-AJ-2	JACK 2019-1A 423 JACK 2019-1A 423		09/01/2023	Paydown		12,500	12,500	12,500	12,500					12,500				466	08/25/2049	2.B FE
..46636S-AC-7	JACK 2019-1A 423 JACK 2022-1A 421		08/25/2023	Paydown		200,000	200,000	200,000	200,000					200,000				6,204	02/26/2052	2.B FE
..46636S-AE-3	JPMCC 2013-C10 D JPMCC 2013-C10 C		08/25/2023	Paydown		1,517	1,517	1,524			(7)		(7)	1,517						
..46639J-AK-6	JPMORGAN CHASE Senior Unsecured		08/01/2023	Paydown		3,000,000	3,000,000	2,969,172	2,974,497		6,493		6,493	2,980,969		19,011	19,011			
..46647P-AU-0	HENDR 2016-1A A HENDR 2016-1A A		07/23/2023	Call	100.0000		3,000,000													
..46651T-AA-9	10/17/72		09/15/2023	Paydown		70,620	70,620	70,564	70,572		48		48	70,620				1,757	10/17/2072	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..4665T-AB-7	HEUR 2018-1A A HEUR 2018-1A B 4.700%		09/15/2023	Paydown		16,926	16,926	16,926	16,926						16,926				529	10/15/2074	2 B FE	
..46670*-AA-0	HEUR 2013-1A A J.G. Wentworth XLVIII, LLC 3.125% 10/15/77		09/15/2023	Paydown		70,140	70,140	70,140	70,140						70,140				1,366	10/15/2077	1 F PL	
..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43		09/15/2023	Various		353,615	353,615	362,622	361,540		(7,926)		(7,926)		353,615				7,563	04/15/2043	1 F	
..46672*-AA-6	RIJ BARNHARTS HEALTH INC P/T CERTS 3.641% 02/15/53		09/15/2023	Redemption	100,000			16,621	16,600		(463)		(463)		16,137				392	02/15/2053	1 D	
..46673*-AA-7	JFO HOLDINGS SEC TR 2021-2 P/T CERTS 3.214% 12/15/41		09/15/2023	Redemption	100,000			16,964	16,964						16,964				91	12/15/2041	2 B	
..46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50 3.960% 01/15/50		09/15/2023	Redemption	100,000			61,742	61,728		(1,660)		(1,660)		60,068				1,588	01/15/2050	1 G	
..475795-AC-4	JELD-HEN INC Senior Unsecured 4.625% 12/15/25		08/03/2023	Call	100,000		1,500,000	1,351,875	1,430,401		12,881		12,881		1,443,282		56,718	56,718	43,938	12/15/2025	4 B FE	
..47659*-AA-1	JERSEY CITY NJ I I CIL PT TR P/T CERTS 4.850% 10/15/45		08/15/2023	Redemption	100,000			9,814	9,800		(80)		(80)		9,721				295	10/15/2045	1 D	
..47659*-AA-1	JERSEY CITY NJ I I CIL PT TR P/T CERTS 4.850% 10/15/45		09/15/2023	Redemption	100,000			4,957	4,950		(40)		(40)		4,910				179	10/15/2045	1 E	
..47760Q-AB-9	JIMMY 2017-1A A21 JIMMY 2017-1A A21I 4.846% 07/30/47		07/30/2023	Paydown		2,500	2,500	2,446	2,468		32		32		2,500				91	07/30/2047	2 B FE	
..48259*-AA-5	KCP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		09/15/2023	Redemption	100,000			4,087	4,087						4,087				85	12/31/2035	2 B PL	
..48949*-AA-1	King James Investments LLC King James Investments LLC 6.750% 09/20/27		07/03/2023	CSLR APL Payout		9,496,000	10,000,000	9,496,000	9,968,656		3,955	476,037	(472,082)		9,496,573		(573)	(573)	528,904	09/20/2027	2 A PL	
..50200X-AA-8	LCSB 2018-A A LCSB 2018-A A 4.700% 12/15/62		09/15/2023	Paydown		70,795	70,795	70,795	70,795						70,795				557	12/15/2062	1 A FE	
..50549L-AA-0	LAFI 2016-1A A1 LAFI 2016-1A A1 4.300% 01/15/42		09/15/2023	Paydown		293,619	293,619	290,977	292,121		1,498		1,498		293,619				8,552	01/15/2042	3 A FE	
..519440-CIL-9	LTS 2010-R15A A4 LTS 2010-R15A A4 6.000% 08/26/37		09/01/2023	Paydown			40	32	21		(21)		(21)						1	08/26/2037	1 A FM	
..52621-3A-3	LXS 2005-9N 1A1 LXS 2005-9N 1A1 5.704% 02/25/36		08/25/2023	Paydown		243,242	243,242	234,885	235,066		8,156		8,156		243,242				5,327	02/25/2036	1 A FM	
..52621-3A-3	LXS 2005-9N 1A1 LXS 2005-9N 1A1 5.704% 02/25/36		09/25/2023	Paydown		20,535	20,535	19,829	19,946		689		689		20,535				558	02/25/2036	1 A FM	
..52621H-AC-6	LXS 2006-8 3A2 LXS 2006-8 2A1 5.794% 06/25/36		08/25/2023	Paydown		6,043	6,043	6,093	6,120		(77)		(77)		6,043				162	06/25/2036	4 B FM	
..52621H-AC-6	LXS 2006-8 3A2 LXS 2006-8 2A1 5.794% 06/25/36		09/25/2023	Paydown		3,009	3,009	3,034	3,047		(38)		(38)		3,009				97	06/25/2036	4 C FM	
..53000L-AA-0	LAFI 2018-1A A LAFI 2018-1A A 5.956% 07/25/48		07/25/2023	Paydown		297,626	297,626	297,626	297,626						297,626				4,432	07/25/2048	2 C FE	
..53079E-BG-8	LIBERTY MUTUAL Senior Unsecured 4.569% 02/01/29		08/04/2023	AAIA NonMortdo AAM		2,905,933	3,000,000	3,123,724	3,081,233		(6,150)		(6,150)		3,075,083		(169,150)	(169,150)	69,677	02/01/2029	2 B FE	
..53227J-AC-8	LIFE STORAGE Senior Unsecured 2.200% 10/15/30		07/25/2023	Various		15,502,100	15,500,000	15,502,984	15,502,304		(204)		(204)		15,502,100				280,722	10/15/2030	2 B FE	
..53227J-4D-6	LIFE STORAGE Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		6,946,177	7,000,000	6,935,810	6,942,658		3,320		3,320		6,946,177				130,667	10/15/2031	2 B FE	
..542514-4H-7	LBMLT 2000-1 AV1 LBMLT 2000-1 AV1 5.958% 01/21/31		09/21/2023	Paydown		55,323	55,323	54,131	55,025		298		298		55,323				1,226	01/21/2031	1 A FM	
..542514-EA-8	LBMLT 2003-3 M1 LBMLT 2003-3 M1 6.595% 07/25/33		09/25/2023	Paydown		40,816	40,816	40,265	40,273		543		543		40,816				1,639	07/25/2033	1 A FM	
..542514-EH-3	LBMLT 2003-4 M1 LBMLT 2003-4 M1 6.454% 08/25/33		09/25/2023	Paydown		14,410	14,410	13,401	14,297		113		113		14,410				390	08/25/2033	1 A FM	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SR SEC'D NTS 4.490% 06/30/51		07/01/2023	Redemption 100,000		8,493	8,493	8,493	8,493						8,493				191	06/30/2051	2 C PL
..54336#-AA-8	LONGWOOD ENERGY PARTNERS HOLDI SR SEC'D NTS SER A 5.150% 06/30/34		07/15/2023	Various		402,436	402,436	402,436	387,212		15,224		15,224		402,436				8,109	06/30/2034	3 B PL
..550279-AA-1	LUMINENT MORTGAGE TRUST LUM 06 LHM 2006-4 A1A		09/25/2023	Paydown		20,608	20,608	20,073	20,262		346		346		20,608				613	11/25/2035	1 A FM
..55027B-AA-6	LUNRR 2020-1A A LUNRR 2020-1A A 3.376%		09/25/2023	Paydown		54,518	54,518	49,688	50,333		4,837	652	4,185		54,518				1,419	05/25/2046	1 A FM
..55037L-AA-2	LUNRR 2020-1A A LUNRR 2020-1A A 3.376%		09/15/2023	Paydown		42,477	42,477	42,477	42,597		(120)		(120)		42,477				932	02/15/2045	2 A FE
..55037L-AA-2	LUNRR 2020-1A A LUNRR 2020-1A B 4.335%		08/15/2023	Paydown		57,045	57,045	57,044	57,206		(161)		(161)		57,045				1,015	02/15/2045	2 B FE
..55037L-AB-0	MASTR 2003-12 3A7 MASTR 2003-12 3A7 5.250%		09/15/2023	Paydown		36,980	36,980	36,979	36,948		32		32		36,980				799	02/15/2045	3 B FE
..5526X-3T-4	MASTR ADJUSTABLE RATE MORTGAGE MARW 2005-6		09/01/2023	Paydown		3,854	3,854	3,760	3,747		107		107		3,854				134	12/25/2033	1 A FM
..576433-47-1	MASTR ADJUSTABLE RATE MORTGAGE MARW 2005-6		09/01/2023	Paydown		7,881	7,881	7,247	7,405		475		475		7,881				166	07/25/2035	1 G FM
..576433-05-3	MASTR ADJUSTABLE RATE MORTGAGE MARW 2005-6		09/01/2023	Paydown		7,005	7,005	6,361	6,521		484		484		7,005				136	07/25/2035	1 B FM
..576433-04-5	MARW 2005-7 B4 MARW 2005-7 2A1 4.374%		09/25/23	Paydown		92,514	92,519	89,848	91,386		1,127		1,127		92,514				2,492	09/25/2035	3 B FM
..576433-10-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2004-13		09/01/2023	Paydown		15,970	15,970	15,634	15,807		163		163		15,970				447	12/21/2034	1 A FM
..576433-XY-7	MASTR ADJUSTABLE RATE MORTGAGE MARW 2005-2		08/01/2023	Paydown		891	891	811	881						891				22	03/25/2035	1 A FM
..576434-08-4	MASTR ALTERNATIVE LOAN TRUSTS MALT 2005-1 2A1		09/01/2023	Paydown		4,639	4,639	4,857	4,762		(122)		(122)		4,639				187	02/25/2035	1 A FM
..576438-40-7	MARW 2006-2 1A1 MARW 2006-2 3A1 4.408%		07/01/2023	Paydown		157	158	152	158		(1)		(1)		157				4	01/25/2036	1 E FM
..576438-40-7	MARW 2006-2 1A1 MARW 2006-2 3A1 4.408%		09/01/2023	Paydown		167	167	161	167						167				5	01/25/2036	1 F FM
..576438-40-7	MARW 2006-2 1A1 MARW 2006-2 3A1 4.408%		09/01/2023	Paydown		519	520	505	523		(4)		(4)		519				13	01/25/2036	2 B FM
..576438-40-7	MARW 2006-2 1A1 MARW 2006-2 3A1 4.408%		09/01/2023	Paydown		12,557	12,595	12,270	12,721		(164)		(164)		12,557				314	01/25/2036	2 C FM
..576438-40-7	MARW 2006-2 1A1 MARW 2006-2 3A1 4.408%		09/01/2023	Paydown		3,373	3,383	3,379	3,496		(123)		(123)		3,373				84	01/25/2036	3 B FM
..576438-40-7	MABS 2005-4B1 N5 MABS 2005-4B1 A5B 6.250%		09/01/2023	Paydown		36,033	36,033	16,895	16,895		19,138		19,138		36,033				511	11/25/2035	1 A FM
..576438-4E-4	MASTR 2005-2 1A5 MASTR 2005-2 1A5 5.250%		09/01/2023	Paydown		1,810	1,810	1,722	1,737		73		73		1,810				24	11/25/2035	1 A FM
..5764M-4E-2	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1		09/01/2023	Paydown		3,197	3,197	3,150	3,186		11		11		3,197				76	07/25/2034	1 A FM
..589929-9H-7	MLCC 2003-3 B1 MLCC 2003-3 G A1 6.074%		09/25/2023	Paydown		29,156	29,156	28,763	28,829		327		327		29,156				945	01/25/2029	3 C FM
..589929-5V-6	MLCC 2003-H A2 MLCC 2003-H A2 6.363%		09/25/2023	Paydown		24,209	24,209	23,394	23,543		666		666		24,209				534	01/25/2029	1 A FM
..589929-6N-3	MLCC 2003-A 1A MLCC 2003-A 1A 6.174%		09/25/2023	Paydown		11,187	11,187	11,129	11,140		48		48		11,187				201	03/25/2028	1 A FM
..589929-F9-4	MLCC 2003-A 1A MLCC 2003-A 2A1 6.214%		09/25/2023	Paydown		11,136	11,136	11,095	11,096		41		41		11,136				375	03/25/2028	1 A FM

SCHEDULE D - PART 4

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

1	CUSIP Identification	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..58929-94-1	MLCC 2003-C A1 MLCC 2003-C A1 6.094%	..06/25/2023	..09/25/2023	Paydown	..	..12,272	..12,272	..11,645	..	..	..627	..	..627	..	..12,272	..	..	..333	..06/25/2028	1.A FM ...
..59020U-2H-7	MLM1 2005-A9 3A1 MLM1 2005-A9 2A1E 4.538%	..12/25/35	..09/01/2023	Paydown	..	..24,275	..24,283	..23,161	..23,351	..	..924	..	..924	..	..24,275	..	..	..766	..12/25/2035	1.A FM ...
..59020U-4S-1	MLCC 2006-1 2A1 MLCC 2006-1 2A1 4.530%	..02/25/36	..09/01/2023	Paydown	..	..49,224	..49,224	..49,269	..50,002	..	..(777)	..	..(777)	..	..49,224	..	..	..1,145	..02/25/2036	2.C RM ...
..59020U-4S-4	MLCC 2004-A 42 MLCC 2004-A 42 6.401%	..04/25/29	..08/25/2023	Paydown	..	..22,147	..22,147	..21,258	..21,328	..	..819	..	..819	..	..22,147	..	..	..705	..04/25/2029	1.A FM ...
..59020U-0F-6	MLCC 2004-D A1 MLCC 2004-D A1 6.094%	..09/25/29	..09/25/2023	Paydown	..	..16,870	..16,870	..16,192	..16,305	..	..955	..	..955	..	..16,870	..	..	..629	..09/25/2029	1.A FM ...
..59020U-WH-1	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.423%	..12/25/34	..09/01/2023	Paydown	..	..46,904	..46,904	..47,197	..47,795	..	..(892)	..	..(892)	..	..46,904	..	..	..1,307	..12/25/2034	2.C RM ...
..59020U-W2-7	MLM1 2005-A9 3A1 MLM1 2005-A9 3A1 5.045%	..12/25/35	..09/01/2023	Paydown	..	..331,850	..441,623	..290,342	..278,051	..	..53,800	..	..53,800	..	..331,850	..	..	..15,489	..12/25/2035	1.A FM ...
..59020U-WU-5	MLCC 2005-B A1 MLCC 2005-B A1 5.854%	..07/25/30	..09/25/2023	Paydown	..	..29,439	..29,439	..27,997	..28,380	..	..1,059	..	..1,059	..	..29,439	..	..	..552	..07/25/2030	1.A FM ...
..59020U-VU-3	MLM1 2005-A5 B3 MLM1 2005-A5 A9 4.415%	..06/25/35	..09/01/2023	Paydown	..	..1,750	..1,750	..1,762	..1,767	..	..(17)	..	..(17)	..	..1,750	..	..	..46	..06/25/2035	1.A FM ...
..59020U-Z5-7	MLM1 2005-A9 3A1 MLM1 2005-A9 2A1C 4.938%	..12/25/35	..09/01/2023	Paydown	..	..79,168	..79,168	..75,420	..75,725	..	..3,443	..	..3,443	..	..79,168	..	..	..2,499	..12/25/2035	1.A FM ...
..59023M-JD-2	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-41 A2C 5.894% 01/25/37	..09/25/2023	..09/25/2023	Paydown	..	..36,981	..36,981	..13,161	..14,172	..	..23,475	..666	..22,809	..	..36,981	..	..	..260	..01/25/2037	1.A FM ...
..59024K-AF-0	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AFB 6.000% 05/25/37	..09/01/2023	..09/01/2023	Paydown	..	..636	..638	..611	..598	..	..39	..	..39	..	..636	..	..	..27	..05/25/2037	4.C RM ...
..59025G-AA-9	MLIBS 2007-2 1A1 MLIBS 2007-2 1A1 7.860%	..08/25/36	..09/01/2023	Paydown	..	..38,903	..38,812	..36,273	..36,273	..	..2,529	..	..2,529	..	..38,803	..	..	..952	..08/25/2036	1.A FM ...
..59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100%	..08/15/51	..09/15/2023	Redemption	100.0000	..	..	..	..	..	..(1,184)	..	..(1,184)	..	..105,445	..	..	..3,700	..08/15/2051	1.E ...
..598191-AA-1	MILEAGE PLUS H/D LMT 6.500% 06/20/27	..09/20/2023	..09/20/2023	Various	..	..8,143,571	..8,143,571	..8,128,388	..7,964,357	..	..9,788	..	..9,788	..	..8,143,571	..	..	..399,569	..06/20/2027	2.C RE ...
..61690X-AH-7	MSR 2015-R6 3B1 MSR 2015-R6 3B1 5.593%	..07/26/45	..09/28/2023	Paydown	..	..158,955	..158,955	..142,662	..154,708	..	..4,247	..	..4,247	..	..158,955	..	..	..2,446	..07/26/2045	1.A FM ...
..61692C-BK-3	MSC 2021-L6 YA MSC 2021-L6 YA 1.327%	..06/15/54	..09/01/2023	Paydown	..	..	..	..9,154	..7,799	..	..(7,799)	..	..(7,799)	..	..	..	..	..878	..06/15/2054	1.A FE ...
..61744C-CV-6	MORGAN STANLEY ABS CAPITAL 1 IN MSIC 2004-HE2 M1 6.289% 03/25/34	..09/25/2023	..09/25/2023	Paydown	..	..75,460	..75,460	..59,104	..68,421	..	..7,039	..	..7,039	..	..75,460	..	..	..3,109	..03/25/2034	1.A FM ...
..61744C-JJ-1	MSIC 2004-HEB M2 MSIC 2004-HEB M2 6.364%	..11/25/34	..09/25/2023	Paydown	..	..53,277	..53,277	..42,741	..48,192	..	..5,085	..	..5,085	..	..53,277	..	..	..677	..11/25/2034	1.A FM ...
..61748H-JV-4	MSN 2005-4 3A1 MSN 2005-4 1A 5.000%	..08/25/35	..09/01/2023	Paydown	..	..493	..493	..490	..497	..	..(4)	..	..(4)	..	..493	..	..	..16	..08/25/2035	1.A FM ...
..61748H-KA-8	MSN 2005-4 3A1 MSN 2005-4 3A1 4.629%	..09/25/35	..09/01/2023	Paydown	..	..3,269	..3,269	..2,923	..2,893	..	..976	..	..976	..	..3,269	..	..	..51	..08/25/2035	1.A FM ...
..61748H-LD-1	MSN 2005-5AR 3A2 MSN 2005-5AR 3A2 5.004%	..09/25/35	..09/01/2023	Paydown	..	..272,663	..272,663	..229,244	..236,894	..	..35,769	..	..35,769	..	..272,663	..	..	..8,794	..09/25/2035	1.A FM ...
..61748H-0H-4	MSN 2005-9AR 1A MSN 2005-9AR 1A 5.724%	..12/25/35	..09/25/2023	Paydown	..	..54,960	..54,960	..44,549	..44,643	..	..10,953	..636	..10,317	..	..54,960	..	..	..1,644	..12/25/2035	1.A FM ...
..61748H-0H-4	MSN 2005-9AR 1A MSN 2005-9AR 1A 5.724%	..12/25/35	..07/25/2023	Paydown	..	..8,302	..8,304	..6,731	..6,745	..	..1,652	..96	..1,556	..	..8,302	..	..	..212	..12/25/2035	1.A FM ...
..61748H-NS-7	MSN 2006-2 5A3 MSN 2006-2 5A1 5.500%	..02/25/36	..09/01/2023	Paydown	..	..6,257	..6,168	..5,035	..4,926	..	..1,931	..	..1,931	..	..6,257	..	..	..239	..02/25/2036	3.A FM ...
..61748H-NS-7	MSN 2006-2 5A3 MSN 2006-2 5A1 5.500%	..02/25/36	..07/01/2023	Paydown	..	..13,308	..13,169	..10,749	..9,235	..	..4,073	..	..4,073	..	..13,308	..	..	..443	..02/25/2036	3.B FM ...
..61748H-VU-2	MSN 2006-2 5A3 MSN 2006-2 5A3 5.500%	..02/25/36	..09/01/2023	Paydown	..	..73,440	..72,593	..49,460	..37,919	..	..35,822	..	..35,822	..	..73,440	..	..	..1,145	..02/25/2036	1.A FM ...

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..61748H-WP-2	MSI 2006-3AR 1A3 MSI 2006-3AR 1A3 5.684%		09/25/2023	Paydown		70,079	69,870	50,639	48,429		21,649		21,649		70,079				1,527	03/25/2036	1.A FM ...
..61748H-WV-9	MSI 2006-3AR 1A3 MSI 2006-3AR 3A1 4.641%		09/01/2023	Paydown		3,405	3,405	2,354	2,822		582		582		3,405				110	03/25/2036	1.A FM ...
..61748H-WO-8	MSI 2006-5AR A MSI 2006-5AR A 5.684%		09/25/2023	Paydown		420,852	421,471	309,002	311,087		110,836	1,070	109,766		420,852				12,841	04/25/2036	1.A FM ...
..61756V-A6-4	MSI 2007-14AR 3A2 MSI 2007-14AR 2A3 3.812%		09/01/2023	Paydown		150,960	150,956	115,361	114,899		36,051		36,051		150,960				3,792	10/25/2037	1.A FM ...
..61756V-A6-0	MSI 2007-15AR 1B3 MSI 2007-15AR 2A1 3.275%		09/01/2023	Paydown		48,996	48,996	39,297	39,297		9,699		9,699		48,996				1,004	11/25/2037	1.A FM ...
..61756X-BT-1	MSI 2007-15AR 1B3 MSI 2007-15AR 5A1 3.932%		09/01/2023	Paydown		3,529	3,529	2,761	2,758		771		771		3,529				79	12/25/2037	1.A FM ...
..61759V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.909%		09/26/2023	Paydown		54,029	112,262	92,047	88,562		(34,533)		(34,533)		54,029				4,348	05/26/2036	4.B FM ...
..61759V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.909%		07/26/2023	Paydown		57,800	83,082	68,121	65,542		(7,742)		(7,742)		57,800				2,552	05/26/2036	4.C FM ...
..61759F-AW-1	MSRR 2010-R4 1C MSRR 2010-R4 3B 6.250%		09/01/2023	Paydown		73,143	159,724	106,672	101,133		(101,133)		(101,133)		73,143				7,260	08/26/2047	1.A FM ...
..61761P-AU-9	MSRR 2013-R3 1B2 MSRR 2013-R1 5B2 3.347%		09/01/2023	Paydown		73,143	73,352	73,479	74,978		(1,834)		(1,834)		73,143				1,542	11/26/2036	3.B FM ...
..61762U-A6-8	MSRR 2013-R8 4B2 MSRR 2013-R8 1B1 4.638%		09/26/2023	Paydown		445,612	445,612	435,021	439,444		6,168		6,168		445,612				13,135	09/26/2036	1.A FM ...
..61762U-CU-1	MSRR 2013-R10 2B2 MSRR 2013-R10 2B2 4.178%		09/01/2023	Paydown		105,574	105,574	105,913	105,500		73		73		105,574				2,612	09/26/2036	1.A FM ...
..61763G-EQ-2	MSC 2019-L2 XA MSC 2019-L2 XA 1.168%		08/01/2023	Paydown		393,417	393,417	327,938	325,853		67,842	279	67,563		393,417				1,629	01/26/2051	1.A FM ...
..61768H-AW-4	NIC 00A4A 2017-A LSE-BXOD PT T P/T CERTS		09/01/2023	Paydown				8,129	6,914		(6,914)		(6,914)						980	03/15/2052	1.A FE ...
..62928H-AA-3	NIC 00A4A 2017-A LSE-BXOD PT T P/T CERTS		08/15/2023	Redemption	100,0000	22,559	22,559	22,559	22,559						22,559				379	09/15/2037	1.D ...
..62928H-AA-3	NIC 00A4A 2017-A LSE-BXOD PT T P/T CERTS		09/15/2023	Redemption	100,0000	11,467	11,467	11,467	11,467						11,467				245	09/15/2037	1.E ...
..62929H-AA-6	NIC ELKHORN 2017-A LSE-BXOD PT P/T CERTS		08/15/2023	Redemption	100,0000	24,934	24,934	24,934	24,934						24,934				594	03/15/2038	1.D ...
..62929H-AA-6	NIC ELKHORN 2017-A LSE-BXOD PT P/T CERTS		09/15/2023	Redemption	100,0000	12,527	12,527	12,527	12,527						12,527				358	03/15/2038	1.E ...
..62929H-AA-4	NIC FONTENELLE 2018 LSE-BXOD P P/T CERTS		08/15/2023	Redemption	100,0000	14,589	14,589	14,589	14,589						14,589				382	11/15/2038	1.D ...
..62929H-AA-4	NIC FONTENELLE 2018 LSE-BXOD P P/T CERTS		09/15/2023	Redemption	100,0000	7,333	7,333	7,333	7,333						7,333				230	11/15/2038	1.E ...
..62951H-AW-2	NAA 2004-R2 A1 NAA 2004-R2 A1 6.500%		09/01/2023	Paydown		34,871	32,979	32,484	29,887		4,985		4,985		34,871				1,414	10/25/2034	1.A FM ...
..62951H-AW-6	NAA 2004-R3 AF NAA 2004-R3 A1 6.500%		09/01/2023	Paydown		76,546	76,676	76,721	73,563		2,983		2,983		76,546				2,461	02/25/2035	1.A FM ...
..62951H-AZ-3	NAA 2004-R3 AF NAA 2004-R3 AF 5.884%		09/25/2023	Paydown		26,852	26,897	22,114	22,488		4,364		4,364		26,852				706	02/25/2035	1.A FM ...
..63943B-AA-1	NAVTR 2021-1 A NAVTR 2021-1 A 2.771%		09/15/2023	Paydown		685,716	685,716	685,687	685,393		324		324		685,716				4,404	11/15/2046	1.F FE ...
..65530V-EW-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.544%		09/25/2023	Paydown		85,879	85,879	80,726	84,253		1,626		1,626		85,879				1,294	10/25/2034	1.A FM ...
..65530V-FW-5	NAA 2004-AR3 M1 NAA 2004-AR3 M1 6.574%		09/25/2023	Paydown		109,399	109,399	89,844	101,271		8,128		8,128		109,399				2,834	11/25/2034	1.A FM ...

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..65537B-AF-7	06/25/36	NAA 2006-1FF1 M3 NAA 2006-1FF1 A6 6.340%		09/01/2023	Paydown		9,919	9,819	5,228	3,218		6,601		6,601		9,819			98	06/25/2036	1.A FM
..65540A-AB-3	01/26/37	NMR 2012-3R 1A2 NMR 2012-3R 1A2 4.091%		09/26/2023	Paydown		369,431	369,431	336,221	336,041		33,475	84	33,391		369,431			5,165	01/26/2037	1.A FM
..68269C-AA-4	03/14/33	OMFIT 2018-2A D OMFIT 2018-2A A 3.570%		09/14/2023	Paydown		2,347,210	2,347,210	2,346,706	2,347,055		155		155		2,347,210			55,531	03/14/2033	1.A FE
..68269C-AA-4	05/14/32	OMFIT 2020-1A A OMFIT 2020-1A A 3.840%		09/14/2023	Paydown		225,665	225,665	225,647	225,655		9		9		225,665			5,745	05/14/2032	1.A FE
..68278A-AA-7	00MLT 2007-FY01 1A1 00MLT 2007-FY01 1A1	ONESKY CLASS A Secured 3.875% 07/15/29		07/15/2023	Redemption	100,0000	250,000	250,000	250,954	250,668		(668)		(668)		250,000			9,681	07/15/2029	1.F PL
..69402V-AA-0	03/01/23	03/01/23		09/01/2023	Paydown		110,542	110,542	103,305	102,082		8,460		8,460		110,542			2,724	01/25/2037	1.A FM
..69415A-AB-4	02/15/27	03/01/23		09/15/2023	Paydown		343,783	343,783	344,499	344,714		(831)		(831)		343,783			6,730	02/15/2027	1.F FE
..69327R-AG-6	09/15/24	PDC ENERGY INC Senior Unsecured 6.125%		08/14/2023	Call	100,0000	2,550,000	2,550,000	2,534,278	2,535,234		5,309		5,309		2,540,543	9,457	9,457	142,738	09/15/2024	3.C FE
..69346M-AA-7	04/25/25	PMISR 2018-FT1 A PMISR 2018-FT1 A 8.784%		08/30/2023	Paydown		34,900,000	34,900,000	34,507,718	34,814,094		85,906		85,906		34,900,000			1,238,813	04/25/2025	2.C FE
..69430B-BB-4	04/25/25	PACIFIC GAS&ELEC Secured 4.250% 08/01/23		08/01/2023	Redemption	100,0000	4,000,000	4,000,000	4,173,520	4,037,217		(37,217)		(37,217)		4,000,000			85,000	08/01/2023	2.C FE
..70213B-AA-2	08/15/23	TV-MOB LLC P/T CERTS 3.230% 03/15/51		09/15/2023			7,714	7,714	7,714	7,714						7,714			166	03/15/2051	1.D
..70338E-10-5	06/17/39	PATRONS' LEGACY PATRL 11 5.628% 11/23/64		08/23/2023	Paydown		1,575,980	1,575,980	1,532,650	1,571,116		4,873		4,873		1,575,980			59,131	11/23/2064	1.F FE
..72703P-AB-9	09/05/46	PLNT 2019-1A A2 PLNT 2019-1A A2 3.868%		09/05/2023	Paydown		42,500	42,500	42,594	42,553		(53)		(53)		42,500			1,487	09/05/2048	2.B FE
..72703P-AC-7	12/05/49	PRIME 2006-CL1 A1 PRIME 2006-CL1 A1 5.934%		09/05/2023	Paydown		47,500	47,500	47,399	47,425		75		75		47,500			1,374	12/05/2049	2.B FE
..74161Q-AA-0	02/25/35	PRCTER & GAMBLE Senior Unsecured 3.100%		09/25/2023	Paydown		32,715	32,715	31,575	32,219		496		496		32,715			54	02/25/2035	1.A FM
..74271B-EB-1	08/15/23	PROG 2022-SFFS E2 PROG 2022-SFFS E2 6.863%		08/15/2023	Maturity		5,000,000	5,000,000	5,020,103	5,001,238		(1,238)		(1,238)		5,000,000			77,500	08/15/2023	1.D FE
..74332V-AL-3	06/17/39	Project Service LLC SR SEC NTS 3.160%		08/04/2023	AA/A NonMorteco AAM		1,850,800	1,925,000	1,913,002	1,913,530		674		674		1,914,204		(63,404)	89,176	06/17/2039	2.C FE
..74355P-AA-4	05/27/43	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2		08/27/2023	Various		116,662	116,662	116,662	116,662						116,662			2,150	05/27/2043	2.A Z
..74822J-AA-6	A1 5.714% 03/25/37	RALI 2007-QH2 M1 RALI 2007-QH2 A3 5.734%		09/25/2023	Paydown		9,481	9,481	8,369	8,734		747		747		9,481			216	09/25/2037	1.A FM
..74822P-AC-8	02/25/37	RSSSC 2007-A 2H2 RSSSC 2007-A 2H4 6.250%		09/25/2023	Paydown		7,374	7,374	7,111	7,256		118		118		7,374			195	02/25/2037	4.A FM
..74827M-AE-4	01/25/37	RHISI 2007-SH3 2H1 RHISI 2007-SH3 2H1		08/01/2023	Paydown		3,573	5,162	5,044	4,893		(1,320)		(1,320)		3,573			203	01/25/2037	1.A FM
..74868T-AB-9	4.924% 07/27/37	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS		09/01/2023	Redemption	100,0000	89,372	94,235	74,311	74,407		15,072	108	14,964		89,372			1,657	07/27/2037	1.A FM
..750731-AA-9	3.744% 02/10/49	RALI 2006-QH5 2H1 RALI 2006-QH5 2H1 5.814%		09/10/2023			11,843	11,843	11,843	11,833		9		9		11,843			355	02/10/2049	2.A
..75114H-AD-9	05/25/46	RALI 2006-QH5 1H1 RALI 2006-QH5 1H1 6.000%		09/25/2023	Paydown		83,065	83,065	77,571	77,988		5,076		5,076		83,065			2,640	05/25/2046	1.A FM
..751155-AH-5	08/25/36	RSSSP 2009-7 9H3 RSSSP 2009-7 1H43 6.000%		09/01/2023	Paydown		20,897	22,983	16,195	17,032		3,864		3,864		20,897			970	08/25/2036	1.A FM
..75524M-CS-7	02/26/37	RSSSP 2009-7 9H3 RSSSP 2009-7 1H43 6.000%		09/01/2023	Paydown		1,831	1,705	1,436	1,119		712		712		1,831			87	02/26/2037	2.B FM
..75524M-CS-7	02/26/37	RSSSP 2009-7 9H3 RSSSP 2009-7 1H43 6.000%		08/01/2023	Paydown		2,063	2,047	1,725	1,344		719		719		2,063			83	02/26/2037	2.C FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..75524M-CS-7	RBSF 2009-7 943 RBSF 2009-7 1843 6.00% 02/26/37		07/01/2023	Paydown		3,260	2,548	2,147	1,673		1,587		1,587		3,260				135	02/26/2037	3.A FM
..75574E-AA-5	ROMT 2022-FL9 A ROMT 2022-FL9 A 7.767% 06/25/37		08/25/2023	Paydown		1,027,977	1,027,977	1,019,753	1,024,319		3,658		3,658		1,027,977				48,715	06/25/2037	1.A FE
..760895-FC-0	RAMP 2001-RS3 A11 RAMP 2001-RS3 A11 6.034% 10/25/31		09/25/2023	Paydown		34,557	34,557	32,457	33,616		941		941		34,557				680	10/25/2031	1.A FM
..760985-NB-0	RAMP 2004-RS1 MI11 RAMP 2004-RS1 MI11 6.45% 01/25/34		09/25/2023	Paydown		112,388	112,388	81,481	107,115		5,273		5,273		112,388				2,650	01/25/2034	1.A FM
..76110H-T7-4	RESIDENTIAL ACREDIT LOANS INC RALI 2004-Q56 02/25/35		09/01/2023	Paydown		15,951	16,876	14,162	15,751		200		200		15,951				390	02/25/2035	1.A FM
..76110H-TG-4	RA1 5.00% 05/25/23		09/01/2023	Paydown			5	5	5		(5)		(5)							05/25/2023	5.A FM
..76111B-DV-7	RESIDENTIAL ACREDIT LOANS INC RALI 2005-Q01 08/25/35		09/25/2023	Paydown		25,515	25,269	17,467	18,111		7,404		7,404		25,515				1,206	08/25/2035	1.A FM
..76111B-EN-4	RA1 5.734% 08/25/35		09/25/2023	Paydown		1,752	1,752	1,463	1,399		354		354		1,752				67	08/25/2035	1.A FM
..76111B-EN-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-Q01 A1 5.734% 08/25/35		09/25/2023	Paydown		359	359	313	282		67		67		359				15	08/25/2035	1.C FM
..76111B-EN-4	RESIDENTIAL ACREDIT LOANS INC RALI 2005-Q01 A1 5.734% 08/25/35		08/25/2023	Paydown		2,227	2,227	1,943	1,811		416		416		2,227				84	08/25/2035	1.D FM
..76111B-QH-3	RA1 2005-Q05 A1 RALI 2005-Q05 A1 5.626% 01/25/46		09/01/2023	Paydown		32,192	33,915	23,337	25,931		6,261		6,261		32,192				1,086	01/25/2046	1.A FM
..76111B-TN-8	RA1 2006-Q42 1A1 RALI 2006-Q42 1A1 5.684% 02/25/36		09/25/2023	Paydown		29,980	32,465	21,193	19,102		10,888		10,888		29,980				917	02/25/2036	1.A FM
..76111X-VG-5	FRISI 2005-S42 2A2 FRISI 2005-S42 2A2 4.95% 06/25/35		09/01/2023	Paydown		28,695	29,430	26,279	26,857		1,837		1,837		28,695				833	06/25/2035	1.A FM
..76111X-WA-7	FRISI 2005-S43 2A1 FRISI 2005-S43 2A1 4.88% 08/25/35		09/01/2023	Paydown		5,914	5,914	5,244	5,471		443		443		5,914				169	08/25/2035	1.A FM
..76111X-WA-7	FRISI 2005-S44 2A2 FRISI 2005-S44 2A1 4.88% 08/25/35		09/01/2023	Paydown		2,628	2,628	2,535	2,619		10		10		2,628				50	08/25/2035	2.B FM
..76111X-WH-0	5.126% 09/25/35		09/01/2023	Paydown		5,015	5,775	5,013	3,882		1,154		1,154		5,015				169	09/25/2035	1.A FM
..76112B-YB-0	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AR5 3A1 4.26% 09/19/35		09/01/2023	Paydown		42,378	40,716	34,370	33,247		9,131		9,131		42,378				998	09/19/2035	1.A FM
..76112H-AA-5	RAST 2006-A9CB A1 RAST 2006-A9CB A1 5.804% 09/25/36		09/25/2023	Paydown			(1,358)	(217)	(116)		116		116						18	09/25/2036	1.A FM
..76114B-AB-4	RAST 2006-A14C 2A5 RAST 2006-A14C 1A2 6.25% 12/25/36		09/01/2023	Paydown		7,707	7,707	6,615	6,884		1,053	.31	1,022		7,707				360	12/25/2036	4.B FM
..76114B-AB-4	RAST 2006-A14C 2A5 RAST 2006-A14C 1A2 6.25% 12/25/36		07/01/2023	Paydown		51,016	51,016	43,788	44,248		6,971	202	6,769		51,016				1,857	12/25/2036	4.C FM
..762009-BB-3	RESIDENTIAL FUNDING MFG SEC I FRISI 2007-S6 2A4 6.00% 06/25/37		09/01/2023	Paydown		3,371	5,353	4,595	4,438		(1,067)		(1,067)		3,371				219	06/25/2037	4.B FM
..762000-AA-8	RESIDENTIAL FUNDING MFG SEC I FRISI 2007-S8 1A1 6.00% 09/25/37		09/01/2023	Paydown		105	1,135	855	796		(691)		(691)		105				51	09/25/2037	1.C FM
..762000-AA-8	RESIDENTIAL FUNDING MFG SEC I FRISI 2007-S8 1A1 6.00% 09/25/37		08/01/2023	Paydown		6,161	5,109	3,848	3,983		2,579		2,579		6,161				283	09/25/2037	1.D FM
..762000-AA-8	RESIDENTIAL FUNDING MFG SEC I FRISI 2007-S8 1A1 6.00% 09/25/37		07/01/2023	Paydown		5,173	6,188	4,661	4,339		834		834		5,173				217	09/25/2037	1.E FM
..77119B-BN-1	ROCHE HLDS INC Senior Unsecured 3.25% 09/17/23		09/17/2023	Various		4,500,000	4,500,000	4,576,390	4,510,469		(10,469)		(10,469)		4,500,000				130,000	09/17/2023	1.C FE
..78096Y-AA-1	SESAC 2019-1 A2 SESAC 2019-1 A2 5.216% 07/25/49		07/25/2023	Paydown		37,500	37,500	37,500	37,500						37,500				1,467	07/25/2049	2.C FE

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..78433X-4B-6	..78433X-4B-6	SALT 2021-1A B SALT 2021-1A A 2.675%		09/15/2023	Paydown		1,341,400	1,341,400	1,341,399	1,341,504		(104)		(104)		1,341,400			21,259	02/28/2033	1.F FE
..78433X-4C-4	..78433X-4C-4	SALT 2021-1A B SALT 2021-1A B 3.821%		09/15/2023	Paydown		2,218,619	2,218,619	2,218,592	2,218,847		(228)		(228)		2,218,619			50,166	02/28/2033	2.B FE
..78444#-4A-4	..78444#-4A-4	SUN BETHLEM 2018 CTL PT TR P/T CERTS		09/15/2023	Redemption 100.0000		67,042	67,042	67,042	67,042						67,042			1,940	03/15/2038	1.G
..78473W-4C-7	..78473W-4C-7	STAR1 2007-4 2A1 STAR1 2007-4 2A1 4.734%		09/01/2023	Paydown		20,908	20,908	18,604	18,345		2,563		2,563		20,908			52	10/25/2037	1.A FM
..81975W-BV-7	..81975W-BV-7	SABR 2004-502 MT SABR 2004-502 MT 6.424%		09/25/2023	Paydown		8,189	8,189	8,183	8,618		(429)		(429)		8,189			172	09/25/2034	1.A FM
..81743P-4A-4	..81743P-4A-4	SENT 2003-1 1A SENT 2003-1 1A 6.198%		09/20/2023	Paydown		20,000	20,000	19,201	9,200		742		742		20,000			659	04/20/2033	1.A FM
..81743P-4P-1	..81743P-4P-1	SENT 2003-2 A1 SENT 2003-2 A1 6.099%		09/20/2023	Paydown		14,265	14,265	13,428	13,817		448		448		14,265			287	06/20/2033	1.A FM
..81743P-BJ-4	..81743P-BJ-4	SEODIA MORTGAGE TRUST SENT 03 SENT 2003-4 1A2 6.528% 07/20/33		09/20/2023	Paydown		10,142	10,142	9,737	9,904		237		237		10,142			281	07/20/2033	3.B FM
..81743Q-4G-9	..81743Q-4G-9	SENT 2006-1 3A1 SENT 2006-1 2A1 4.289%		09/01/2023	Paydown		3,548	3,548	2,611	2,470		1,078		1,078		3,548			97	09/20/2046	4.A FM
..81743Q-4G-9	..81743Q-4G-9	SENT 2006-1 3A1 SENT 2006-1 2A1 4.289%		07/01/2023	Paydown		2,107	2,107	1,551	1,467		640		640		2,107			42	09/20/2046	4.B FM
..81743Q-AJ-3	..81743Q-AJ-3	SENT 2006-1 3A1 SENT 2006-1 3A1 4.434%		09/01/2023	Paydown		8,498	8,498	6,515	6,773		2,325		2,325		8,498			255	09/20/2046	3.B FM
..81743Q-AJ-3	..81743Q-AJ-3	SENT 2006-1 3A1 SENT 2006-1 2A1 4.289%		09/01/2023	Paydown		8,260	8,260	6,447	6,041		2,219		2,219		8,260			210	09/20/2046	3.C FM
..81743Q-AJ-3	..81743Q-AJ-3	SENT 2006-1 3A1 SENT 2006-1 3A1 4.434%		08/01/2023	Paydown		1,908	1,908	1,531	1,410		498		498		1,908			43	09/20/2046	4.A FM
..81743S-AA-8	..81743S-AA-8	SENT 9 B6 SENT 9 1A 6.139% 09/20/32		09/20/2023	Paydown		35,353	35,353	33,552			1,801		1,801		35,353			939	09/20/2032	1.A FM
..81744A-AA-6	..81744A-AA-6	SEODIA MORTGAGE TRUST SENT 11 SENT 11 A 6.339% 12/20/32		09/20/2023	Paydown		11,606	11,606	11,546	11,550		56		56		11,606			396	12/20/2032	1.A FM
..81744F-AA-5	..81744F-AA-5	SENT 2004-1 B2 SENT 2004-1 A 6.428%		09/20/2023	Paydown		254,959	254,959	246,547	247,138		7,823		7,823		254,959			8,925	02/20/2034	1.A FM
..81744F-CX-3	..81744F-CX-3	SEODIA MORTGAGE TRUST 04 SENT 2004-7 A3A 6.518% 08/20/34		09/20/2023	Paydown		10,905	10,905	10,416	10,432		473		473		10,905			360	08/20/2034	1.A FM
..81744F-FY-8	..81744F-FY-8	SENT 2004-12 A3 SENT 2004-12 A1 5.979%		09/20/2023	Paydown		29,420	29,420	29,091	29,125		295		295		29,420			1,050	01/20/2035	1.A FM
..81761T-4G-0	..81761T-4G-0	SERV 2021-1 A21 SERV 2021-1 A211 3.113%		07/01/2023	Paydown		12,500	12,500	12,500	12,500						12,500			292	07/30/2051	2.C FE
..830867-AA-5	..830867-AA-5	DELTA/CKWILLES Senior Secured 4.500%		07/20/2023	Paydown		2,846,000	2,846,000	2,846,000	2,846,000						2,846,000			95,213	10/20/2025	2.B FE
..84055Z-AE-8	..84055Z-AE-8	SOUTH TEXAS ELECTRIC CORP INC 1ST MTG SER 18A 4.160% 08/15/48		08/15/2023	Various Redemption 100.0000		83,333	83,333	83,333	83,333						83,333			3,467	09/15/2048	1.F
..84762L-AU-9	..84762L-AU-9	SPECTRUM BRANDS Senior Unsecured 5.750%		07/20/2023	Call 100.0000		5,000,000	5,000,000	5,153,125	5,026,072		(26,072)		(26,072)		5,000,000			291,493	07/15/2025	4.B FE
..85208N-AE-0	..85208N-AE-0	SPRINT SPECTRUM SPRINTS 2018-1 A2 5.152%		09/20/2023	Paydown		470,000	470,000	470,000	470,000						470,000			18,161	09/20/2029	1.F FE
..85236K-AA-0	..85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540%		09/25/2023	Paydown		3,318,793	3,318,793	3,290,243	1,660,486		26,795		26,795		3,318,793			57,219	02/25/2044	1.G FE
..855541-AA-6	..855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG STAR1 2007-S1 1A 5.342% 01/25/37		09/01/2023	Paydown		3,734	3,734	3,451	3,233		901		901		3,734			127	01/25/2037	1.G FM
..855541-AA-6	..855541-AA-6	SUNTRUST ADJUSTABLE RATE MORTG STAR1 2007-S1 1A 5.342% 01/25/37		08/01/2023	Paydown		4,748	4,748	4,388	4,111		637		637		4,748			140	01/25/2037	2.B FM

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1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..85561-1A-6	STLTHAVEN NEW OLEANS LLC GTD SR SEC NTS	SUNRISE ADJUSTABLE RATE MORTG SARM 2007-S1 1A 5.342% 01/25/37		07/01/2023	Paydown Redemption 100.0000		3,386	3,386	3,130	2,932		455		455		3,386				85	01/25/2037	2.0 FM ...
..86157#-4A-4	STR 2021-1A 4A STR 2021-1A 4A 3.700%	5.150% 07/17/29		07/17/2023			75,000	75,000	75,000	75,000						75,000				3,863	07/17/2029	2.0 PL ...
..86190B-JD-6	STR 2016-1A A1 STR 2016-1A A1 3.960%	06/20/51		09/20/2023	Paydown		8,750	8,750	8,747	8,747		3		3		8,750				216	06/20/2051	1.E FE ...
..86212V-AA-2	STR 2016-1A A1 STR 2018-1A A2 4.290%	10/20/46		09/20/2023	Paydown		7,641	7,641	7,478	7,548		92		92		7,641				202	10/20/2046	1.E FE ...
..86212V-AE-4	STR 2016-1A A1 STR 2018-1A A3 4.400%	10/20/48		09/20/2023	Paydown		33,750	33,750	33,839	33,804		(54)		(54)		33,750				966	10/20/2048	1.A FE ...
..86212V-AF-1	STR 2016-1A A1 STR 2018-1A A4 4.740%	10/20/48		09/20/2023	Paydown		23,750	23,750	23,742	23,746		4		4		23,750				660	10/20/2048	1.E FE ...
..86212V-AG-9	STR 2019-1 A2 STR 2019-1 A2 3.650% 11/20/49	10/20/48		09/20/2023	Paydown		48,750	48,750	48,750	48,750						48,750				1,540	10/20/2048	1.E FE ...
..86212X-AH-6	SARM 2005-11 3A SARM 2005-21 3A1 3.665%			09/20/2023	Paydown		25,000	25,000	25,061	25,045		(45)		(45)		25,000				300	11/20/2049	1.A FE ...
..863579-B4-9	SARM 2005-11 3A SARM 2004-12 1A3 5.735%	11/25/35		09/01/2023	Paydown		23,429	25,581	24,059	24,059		(629)		(629)		23,429				657	11/25/2035	1.A FM ...
..863579-BP-2	SARM 2005-11 3A SARM 2004-19 2A2 5.088%	09/25/34		09/01/2023	Paydown		1,711	1,711	1,713	1,717		(7)		(7)		1,711				55	09/25/2034	1.A FM ...
..863579-JH-2	SARM 2005-11 3A SARM 2005-1 3A 4.982%	01/25/35		09/01/2023	Paydown		7,322	7,364	6,562	6,562		761		761		7,322				87	01/25/2035	1.A FM ...
..863579-LB-2	SARM 2005-11 3A SARM 2005-11 3A 5.488%	02/25/35		09/01/2023	Paydown		27,064	27,064	25,661	26,328		736		736		27,064				778	02/25/2035	1.A FM ...
..863579-RT-7	SARM 2005-18 3A1 SARM 2005-18 6A1 5.170%	05/25/35		09/01/2023	Paydown		833	919	841	848		(8)	7	(15)		833				18	05/25/2035	1.A FM ...
..863579-XK-9	SAIL 2003-B02 A3 SAIL 2003-B02 A3 6.134%	09/25/35		09/01/2023	Paydown		27,294	17,971	15,269	15,956		11,338		11,338		27,294				874	09/25/2035	1.A FM ...
..86358E-AL-0	SASC 2003-26A 3A5 SASC 2003-26A 3A5 6.461%	04/25/33		09/25/2023	Paydown		7,875	7,875	7,822	7,866		8		8		7,875				134	04/25/2033	1.A FM ...
..86359A-S9-5	SASC 2005-4S 1A4B SASC 2005-4S 1A4B 5.750% 03/25/35	09/25/33		09/01/2023	Paydown		30,014	30,014	27,976	28,524		1,490		1,490		30,014				348	09/25/2033	1.A FM ...
..86359B-4I-0	SASC 2005-#F5 1A SASC 2005-#F1 A 5.784%	5.750% 03/25/35		09/01/2023	Paydown		80,099	80,099	74,700	76,789		1,310		1,310		80,099				2,558	03/25/2035	1.A FM ...
..86359D-BH-6	SASC 2005-#F5 1A SASC 2005-#F1 A 5.784%	03/25/35		09/25/2023	Paydown		70,383	70,383	61,271	61,285		9,098		9,098		70,383				1,940	03/25/2035	1.A FM ...
..86359D-BW-6	LXS 2005-1 3A3B LXS 2005-1 3A3B 5.810%	03/25/35		09/06/2023	AAIA NonMortCo AAM		1,921,268	2,190,884	1,907,250	1,906,756		3,254		3,254		1,910,010		11,258		73,280	03/25/2035	1.A FM ...
..86359D-KU-0	SASC 2005-#F5 1A SASC 2005-#F3 1A 5.784%	07/25/35		09/01/2023	Paydown		73,336	73,410	56,572	57,573		15,763		15,763		73,336				1,055	07/25/2035	1.A FM ...
..86359D-WC-8	SASC 2005-#F5 1A SASC 2005-#F3 2A 3.864%	06/25/35		09/25/2023	Paydown		87,316	87,316	76,275	76,669		10,648		10,648		87,316				2,172	06/25/2035	1.A FM ...
..86359D-WE-4	SASC 2005-#F5 1A SASC 2005-#F5 1A 5.684%	06/25/35		09/01/2023	Paydown		10,703	10,703	9,639	9,232		1,471		1,471		10,703				293	06/25/2035	1.A FM ...
..86359D-RS-8	SMI 2003-#RA B1 SMI 2003-#RA A1 6.141%	07/25/35		09/25/2023	Paydown		76,901	76,901	67,070	56,148		9,669		9,669		76,901				2,457	07/25/2035	1.A FM ...
..86359L-AA-7	STRUCTURED ASSET MORTGAGE INVE SMI1 2004-AP2 1A 6.021% 05/19/34	01/19/34		09/19/2023	Paydown		34,964	34,964	34,530	34,517		447		447		34,964				1,197	01/19/2034	1.A FM ...
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SMI1 2004-AP3 1A1 6.041% 07/19/34	06/25/35		09/19/2023	Paydown		118,410	118,410	114,304	114,552		3,858		3,858		118,410				4,650	05/19/2034	1.A FM ...
..86359L-BX-6		1A1 6.041% 07/19/34		09/19/2023	Paydown		59,343	59,343	58,121	58,282		1,061		1,061		59,343				2,262	07/19/2034	1.A FM ...

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
											11	12	13	14	15						
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..86358L-DX-4	1A1	STRUCTURED ASSET MORTGAGE INE SAMI 2004-AR5 1A1 6.10% 10/19/34	..	09/19/2023	Paydown	..	8,747	8,747	8,532	8,328	..	219	..	..	..	8,747	..	..	310	10/19/2034	1.A FM
..86358L-JA-8	05/25/45	SAMI 2005-AR2 MX SAMI 2005-AR2 2A1 5.894%	..	09/25/2023	Paydown	..	7,442	7,442	7,234	7,242	..	200	..	..	..	7,442	..	..	235	05/25/2045	1.A FM
..86358L-LZ-3	08/25/35	SAMI 2005-AR3 B2 SAMI 2005-AR3 1A1 5.974%	..	09/25/2023	Paydown	..	6,369	6,369	5,326	5,403	..	961	..	..	..	6,369	..	..	164	08/25/2035	1.A FM
..86358L-QS-1	03/25/46	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A1 5.690%	..	09/01/2023	Paydown	..	52,465	52,465	52,053	52,101	..	365	..	..	..	52,465	..	..	1,496	03/25/2046	1.A FM
..86360U-AN-1	05/25/46	STRUCTURED ASSET MORTGAGE INE SAMI 2006-AR4	..	07/25/2023	Paydown	..	9,945	9,945	3,583	3,199	..	6,746	..	6,746	..	9,945	..	..	226	05/25/2046	1.A FM
..86360U-AB-1	2A1	5.814% 06/25/36	..	09/25/2023	Paydown	..	3,403	3,403	3,088	3,266	..	137	..	..	..	3,403	..	..	90	06/25/2036	1.A FM
..86361Q-AJ-3	11/25/36	SAMI 2006-10 B1I SAMI 2006-10 3AF 5.834%	..	09/25/2023	Paydown	..	12,244	12,244	10,512	10,441	..	1,803	..	1,803	..	12,244	..	..	311	11/25/2036	1.A FM
..86362N-AB-6	1A2	6.944% 09/25/37	..	09/01/2023	Paydown	..	6,628	6,628	4,450	4,732	..	1,875	..	1,875	..	6,628	..	..	129	09/25/2037	1.A FM
..86362N-AB-6	1A2	6.944% 09/25/37	..	09/01/2023	Paydown	..	170	170	164	163	..	7	..	7	..	170	..	..	3	09/25/2037	1.F FM
..86362R-AC-5	01/25/37	SAMI 2006-12 B31I SAMI 2006-12 2A1 4.227%	..	09/01/2023	Paydown	..	24,826	24,826	16,121	16,815	..	8,011	..	8,011	..	24,826	..	..	694	01/25/2037	1.A FM
..863911-AC-7	10/25/36	SASC 2006-RF4 2A1 SASC 2006-RF4 2A1 6.000%	..	09/01/2023	Paydown	..	5,512	5,512	3,698	3,510	..	2,003	..	2,003	..	5,512	..	..	205	10/25/2036	1.A FM
..872227-AE-3	07/25/37	TBI 2007-2 M3 TBI 2007-2 ASA 5.794%	..	09/25/2023	Paydown	..	34,075	34,075	19,114	13,223	..	20,852	..	20,852	..	34,075	..	..	294	07/25/2037	1.A FM
..87222P-AB-9	01/25/37	TBI 2006-6 M4 TBI 2006-6 A2A 5.794%	..	09/25/2023	Paydown	..	47,394	47,394	12,033	12,516	..	35,121	..	34,879	..	47,394	..	..	398	01/25/2037	1.A FM
..87342R-AC-8	05/25/46	BELL 2021-1A A23 BELL 2016-1A A23 4.970%	..	08/25/2023	Paydown	..	11,550	11,550	11,550	11,550	..	..	..	..	..	11,550	..	..	287	05/25/2046	2.B FE
..87342R-AE-4	11/25/46	BELL 2021-1A A23 BELL 2018-1A A21I 4.940%	..	08/25/2023	Paydown	..	17,500	17,500	17,500	17,500	..	..	..	..	..	17,500	..	..	646	11/25/2048	2.B FE
..88031V-AA-7	12/30/23	TENASKA GATEWAY SR SEC2 BOS 6.052% 12/30/23	..	09/30/2023	Redemption	100.0000	336,135	336,135	335,295	335,166	..	949	..	..	..	336,135	..	..	15,257	12/30/2023	2.B FE
..88105H-AA-3	3.360% 12/31/43	TERRACON PHENIX I LLC LTD SR SEC2 NTS	..	09/30/2023	..	..	342,493	342,493	342,493	342,493	..	..	..	..	..	342,493	..	..	8,862	12/31/2043	2.C PL
..88240T-AA-9	08/01/2023	TX ELECTRIC MKT Texas Electric Market Stabiliz 4.265% 08/01/34	..	08/01/2023	Paydown	..	345,409	345,409	345,404	345,446	..	(37)	..	(37)	..	345,409	..	..	16,614	08/01/2034	1.A FE
..88576P-AG-8	10/15/65	HENR 2021-A2 A HENR 2005-1A B 5.243%	..	09/15/2023	Paydown	..	44,694	44,694	38,996	42,046	..	2,649	..	2,649	..	44,694	..	..	1,529	10/15/2055	1.C FE
..88576X-AB-2	07/15/61	HENR 2010-1A B HENR 2010-1A B 9.310%	..	09/15/2023	Paydown	..	252,530	252,530	288,614	263,576	..	(11,446)	..	(11,446)	..	252,530	..	..	15,933	07/15/2061	1.A FE
..88255H-AA-9	NOTE 4.920% 07/01/48	VANDEBILT UNIVERSITY TRADEMAR VUMC 2018-1	..	09/01/2023	Paydown	..	12,103	12,103	11,914	12,103	..	189	..	189	..	12,103	..	..	405	07/01/2048	1.F PL
..88255H-AA-9	NOTE 4.920% 07/01/48	VANDEBILT UNIVERSITY TRADEMAR VUMC 2018-1	..	07/03/2023	CSLR RPL Payout	..	17,154,513	19,985,613	17,154,513	19,985,613	..	519	..	(2,830,581)	..	17,155,032	..	(519)	573,817	07/01/2048	1.F PL
..893647-BE-6	09/06/2023	NOTE 4.250% 03/15/26	..	09/06/2023	AAA A NonDelco AMI	..	1,975,100	2,000,000	2,000,000	2,000,000	..	2,831,100	..	2,831,100	..	2,000,000	..	(24,900)	59,375	03/15/2026	4.A FE
..89365H-AA-0	03/31/50	TRANSOURCE ENERGY LLC SR NTS 2.750%	..	09/15/2023	Various	..	24,746	24,746	24,746	24,746	..	..	..	..	..	24,746	..	..	567	03/31/2050	1.F
..886540-AA-2	NOTE 6.250% 09/25/31	Tsg Entertainment Finance Lic TS&E 2017-1	..	08/25/2023	Paydown	..	169,983	169,983	169,983	169,983	..	..	..	..	..	169,983	..	..	6,348	09/25/2031	2.A PL
..903818-AA-5	UNTD AIR 18-1 AA Secured	3.500% 09/01/31	..	09/01/2023	Various	..	99,130	99,130	99,130	99,130	..	..	..	..	..	99,130	..	..	3,470	09/01/2031	1.F FE
..90381C-AA-6	UNTD AIR 19-1 AA Secured	4.150% 02/25/33	..	08/25/2023	Redemption	100.0000	132,967	132,967	132,967	132,967	..	..	..	..	..	132,967	..	..	5,518	02/25/2033	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..90831G-AA-7	UNIT AIR 20-1 A Secured 5.875% 10/15/27 ...		07/15/2023	Various Redemption 100.0000		1,183,050	1,183,050	1,178,517	1,178,680		4,370		4,370		1,183,050				47,385	10/15/2027	1.G FE
..91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SEC'D NTS		09/30/2023	Redemption 100.0000		82,453	82,453	82,453	82,453						82,453				2,239	06/30/2050	1.G PL
..91824X-AC-4	VCRL 2022-1A A VCRL 2022-1A A 5.480% 01/20/33		09/06/2023	AIAA Northbrook AAM Redemption 100.0000		3,400,738	3,557,000	3,340,023			47,255		47,255		3,387,278		13,460	13,460	122,369	01/20/2033	1.F FE
..91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		09/15/2023	Redemption 100.0000		16,731	16,731	16,731	16,731						16,731				446	01/15/2043	1.E
..92249#-AA-2	VCRL 2021-1A A VCRL 2021-1A A 2.152% 10/20/31		07/20/2023	Paydown		27,533	27,533	25,018	25,386		2,136		2,136		27,533				148	10/20/2031	1.F FE
..92359V-AC-6	VBTOU 2018-2A A VBTOU 2018-2A A 4.483% 11/15/48		08/15/2023	Paydown		5,000	5,000	5,000	4,999		1		1		5,000				65	11/15/2048	1.D FE
..92359V-AC-6	VBTOU 2018-2A A VBTOU 2018-2A A 4.483% 11/15/48		09/15/2023	Paydown		2,857,500	2,857,500	2,857,382	2,856,651		849		849		2,857,500				53,732	11/15/2048	1.D Z
..92359V-AD-4	VBTOU 2018-2A A VBTOU 2018-2A B 5.218% 11/15/48		09/15/2023	Paydown		3,000,000	3,000,000	2,999,871	2,999,005		995		995		3,000,000				117,840	11/15/2048	1.F FE
..92359V-AE-2	VBTOU 2018-2A A VBTOU 2018-2A C 6.195% 11/15/48		09/15/2023	Paydown		9,000,000	9,000,000	8,998,785	8,998,060		1,940		1,940		9,000,000				202,886	11/15/2048	2.B FE
..92638#-AA-1	VISTA RIDGE LLC SR SEC'D NTS 2.570% 10/14/49		09/30/2023	Redemption 100.0000		32,054	32,054	32,054	32,054						32,054				412	10/14/2049	1.F PL
..926563-AG-0	WMIARE INC Senior Unsecured 0.600% 09/15/23		08/15/2023	Maturity		3,000,000	3,000,000	2,996,850	2,999,357		643		643		3,000,000				9,000	08/15/2023	2.C FE
..92922F-V9-1	WMU 2003-S3 CBB WMU 2003-S3 342 5.500% 05/25/33		09/01/2023	Paydown		529	529	519	528		1		1		529				19	05/25/2033	1.A FM
..92922F-3J-5	WMU 2005-AR12 1A4 WMU 2005-AR12 1A4 4.641% 10/25/35		09/01/2023	Paydown		20,424	20,424	19,873	19,951		473		473		20,424				493	10/25/2035	1.A FM
..92922F-7P-7	WMU 2005-AR17 41C3 WMU 2005-AR17 41A1 5.974% 12/25/45		09/25/2023	Paydown		12,629	12,629	12,235	12,241		388		388		12,629				310	12/25/2045	1.A FM
..92922F-8N-3	WMU 2005-AR18 B6 WMU 2005-AR18 1A3A 4.035% 01/25/36		09/01/2023	Paydown		43,829	43,829	38,942	40,680		3,148		3,148		43,829				1,253	01/25/2036	1.A FM
..92922F-EN-4	WMU 2003-S9 A1 WMU 2003-S9 A1 5.250% 10/25/33		09/01/2023	Paydown		2,997	2,997	2,934	2,945		52		52		2,997				39	10/25/2033	1.A FM
..92922F-NL-8	WMU 2004-AR3 A1 WMU 2004-AR3 B1 4.516% 06/25/34		09/01/2023	Paydown		5,947	5,947	5,749	5,783		164		164		5,947				155	06/25/2034	2.A FM
..92922F-VJ-1	WMU 2004-RP1 1F WMU 2004-RP1 1F 5.804% 05/25/34		09/25/2023	Paydown		12,468	12,468	10,442	10,635		1,832		1,832		12,468				325	05/25/2034	1.A FM
..92922F-ZF-8	WMU 2004-AR12 B6 WMU 2004-AR12 A2A 6.214% 10/25/44		09/25/2023	Paydown		10,599	10,599	10,268	10,286		313		313		10,599				344	10/25/2044	1.A FM
..92927X-AA-2	WMU 2007-H16 3B3 WMU 2007-H16 1A1 3.782% 06/25/37		09/01/2023	Paydown		2,297	2,122	1,925	2,192		104		104		2,297				58	06/25/2037	4.A FM
..92927X-AA-2	WMU 2007-H16 3B3 WMU 2007-H16 1A1 3.782% 06/25/37		09/01/2023	Paydown		41,758	38,577	37,709	40,427		1,331		1,331		41,758				1,054	06/25/2037	4.B FM
..92990G-AF-0	WMU 2007-H15 2B6 WMU 2007-H15 2A4 3.843% 05/25/37		07/01/2023	Paydown		9,871	10,438	9,624	10,602		(731)		(731)		9,871				209	05/25/2037	3.C FM
..92990G-AF-0	WMU 2007-H15 2B6 WMU 2007-H15 2A4 3.843% 05/25/37		09/01/2023	Paydown		19,473	20,644	19,034	20,368		(1,494)		(1,494)		19,473				513	05/25/2037	4.A FM
..93002*-AA-1	WEC INFRASTRUCTURE WIND HOLDIN SR SEC'D 6.380% 12/31/31		08/29/2023	Redemption 100.0000		(1,013,166)	(1,013,166)	(1,013,166)	(1,013,166)						(1,013,166)				(148,092)	12/31/2031	2.B Z
..93362F-AC-7	WMU 2006-AR8 LB5 WMU 2006-AR8 1A3 4.435% 08/25/46		09/01/2023	Paydown		77,739	78,188	75,158	76,739		981		981		77,739				2,312	08/25/2046	1.A FM
..93362F-AD-2	WMU 2006-AR18 LB4 WMU 2006-AR18 2A2 3.048% 01/25/37		09/01/2023	Paydown		39,631	36,842	36,050	37,689		2,533		2,533		39,631				782	01/25/2037	4.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
93868-AA-6	WAMU 2006-AR19 1A WAMU 2006-AR19 1A 5.386%		09/01/2023	Paydown		47,958	49,537	48,298	49,132		(1,174)		(1,174)		47,988			1,117	01/25/2047	2 C FM
93868-AA-7	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 1A 5.606%		09/01/2023	Paydown		44,292	44,265	44,265	44,265		.26		.26		44,292			1,173	07/25/2046	4 B FM
93863C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 5.780%		07/01/2023	Paydown		1,932	1,932	1,724	1,903		.28		.28		1,932			39	07/25/2046	2 B FM
93863C-AB-5	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 2A 5.780%		09/01/2023	Paydown		5,126	5,126	4,575	5,060		.76		.76		5,126			122	07/25/2046	2 C FM
93863C-AC-3	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 3A 5.478%		09/01/2023	Paydown		138,032	138,032	122,037	124,217		13,815		13,815		138,032			4,301	07/25/2046	1 A FM
93863C-AA-5	WAMU 2006-AR8 1A WAMU 2006-AR8 1A 5.626%		09/01/2023	Paydown		4,522	4,522	4,279	4,543		(21)		(21)		4,522			106	08/25/2046	3 B FM
93863D-AA-5	WAMU 2006-AR8 1A WAMU 2006-AR8 1A 5.626%		09/01/2023	Paydown		7,124	7,124	6,609	7,220		(96)		(96)		7,124			166	08/25/2046	3 C FM
93863N-AA-3	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A1		09/01/2023	Paydown		18,808	17,401	17,096	18,181		627		627		18,808			520	10/25/2036	4 A FM
93863N-AC-9	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A3		09/01/2023	Paydown		3,016	2,790	2,665	2,942		.74		.74		3,016			83	10/25/2036	4 A FM
93863N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1		07/01/2023	Paydown		45,873	50,107	48,250	49,093		(3,221)		(3,221)		45,873			974	10/25/2036	1 F FM
93863N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1		08/01/2023	Paydown		5,978	5,978	5,756	5,857		121		121		5,978			133	10/25/2036	2 A FM
93863N-AF-2	WAMU 2006-AR12 3B6 WAMU 2006-AR12 2A1		09/01/2023	Paydown		5,942	5,842	5,626	5,724		118		118		5,842			148	10/25/2036	2 B FM
93863P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1		09/01/2023	Paydown		22,701	22,766	21,884	24,219		(1,518)		(1,518)		22,701			479	11/25/2036	4 A FM
93863P-AK-6	WAMU 2006-AR14 1B4 WAMU 2006-AR14 2A3		09/01/2023	Paydown		7,639	8,256	7,926	8,526		(687)		(687)		7,839			183	11/25/2036	1 A FM
93864A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 5.386%		07/01/2023	Paydown		3,555	3,584	3,298	3,466		.89		.89		3,555			67	04/25/2047	2 C FM
93864A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 5.386%		09/01/2023	Paydown		7,941	7,325	6,739	7,084		857		857		7,941			190	04/25/2047	3 A FM
93864A-AB-8	WAMU 2007-0A3 B6 WAMU 2007-0A3 2A 5.386%		09/01/2023	Paydown		95,800	90,915	82,070	89,742		6,058		6,058		95,800			2,140	04/25/2047	3 B FM
9384F-HC-9	WAMU 2005-AR1 A1A WAMU 2005-AR1 A1A		09/25/2023	Paydown		19,013	19,013	17,730	17,970		1,043		1,043		19,013			441	12/25/2035	1 A FM
9384F-JJ-6	WAMU 2006-AR1 A1C WAMU 2006-AR1 A1A		09/25/2023	Paydown		39,719	45,429	39,041	43,297		(3,579)		(3,579)		39,719			1,357	02/25/2036	4 B FM
9384F-KP-6	WAMU 2006-1 3A2 WAMU 2006-1 3A2 5.750%		09/01/2023	Paydown		2,880	3,612	3,545	4,101		(1,211)		(1,211)		2,880			(75)	02/25/2036	5 A FM
9384F-KN-9	WAMU 2006-AR2 A1A WAMU 2006-AR2 A1A		09/01/2023	Paydown		61,794	63,373	53,554	58,961		2,834		2,834		61,794			1,100	04/25/2046	1 A FM
9385H-AJ-6	WAMU 2006-7 B2 WAMU 2006-7 A6 4.052%		09/01/2023	Paydown		58,277	58,277	20,593	20,067		38,220		38,220		58,277			476	09/25/2036	1 A FM
9386M-AA-3	WAMU 2007-0A4 A1B WAMU 2007-0A4 A1A		09/01/2023	Paydown		141,400	133,690	120,368	131,080		10,370		10,370		141,400			3,273	04/25/2047	2 A FM
9386M-AA-3	WAMU 2007-0A4 A1B WAMU 2007-0A4 A1A		09/01/2023	Paydown		69,914	66,102	63,597	66,203		3,710		3,710		69,914			1,618	04/25/2047	3 A FM
9408F-AA-8	WAT 2021-A C WAT 2021-A A 7.646% 02/18/31		09/18/2023	Redemption		929,350	929,350	929,350							929,350			21,744	02/18/2031	1 C PL
9408F-AB-6	WAT 2021-A C WAT 2021-A B 8.496% 02/18/31		09/15/2023	Redemption		255,571	255,571	255,571							255,571			6,622	02/18/2031	1 F PL

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

SCHEDULE D - PART 4

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..94108F-AC-4	..94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.196% 02/18/31		09/18/2023	Redemption 100.0000		493,725	..493,725	..493,725							..493,725				..15,205	02/18/2031	2 C PL
..94353W-AA-3	..94353W-AA-3	WAVE 2017-1 TRUST W/AV 17-1A W/AV 2017-1A A		09/15/2023	Paydown		66,685	..67,108	..67,067	..67,045		..(360)		..(360)		..66,685				..1,719	11/15/2042	3 B FE
..94353W-AB-1	..94353W-AB-1	WAVE 2017-1 TRUST W/AV 17-1A W/AV 2017-1A B		08/18/2023	Various		1,498,831	..2,584,191	..2,584,161	..2,583,838		122		122		..2,583,959		..(1,085,128)	..(1,085,128)	..100,744	11/15/2042	4 B FE
..94379B-AA-9	..94379B-AA-9	WFIHS 2006-AR19 A1 WFIHS 2006-AR19 A1		09/01/2023	Paydown		6,547	..16,294	..14,159	..14,175		..(7,628)		..(7,628)		..6,547				..494	12/25/2036	1 A FM
..94383J-AG-7	..94383J-AG-7	WFIHS 2006-AR1 24S WFIHS 2006-AR1 24S		09/01/2023	Paydown		17,023	..24,524	..23,080	..23,687		..(5,979)	..695	..(6,674)		..17,023				..720	03/25/2036	1 A FM
..94383J-AD-6	..94383J-AD-6	WFIHS 2006-AR5 24C WFIHS 2006-AR5 241		07/01/2023	Paydown		6,686	..6,726	..6,499	..6,677		9		9		..6,686				..163	04/25/2036	1 D FM
..94383J-AD-6	..94383J-AD-6	WFIHS 2006-AR5 24C WFIHS 2006-AR5 241		09/01/2023	Paydown		46,478	..46,478	..44,907	..46,140		338		338		..46,478				..1,332	04/25/2036	1 E FM
..94384D-AB-0	..94384D-AB-0	WFIHS 2006-AR13 A5 WFIHS 2006-AR13 A2		09/01/2023	Paydown		4,705	..4,744	..4,424	..4,561		143		143		..4,705				..145	09/25/2036	1 A FM
..94384D-AB-0	..94384D-AB-0	WFIHS 2006-AR12 2B2 WFIHS 2006-AR12 1A1		09/01/2023	Paydown		89,498	..90,246	..86,698	..89,803		..(305)		..(305)		..89,498				..2,761	09/25/2036	3 A FM
..94384G-AA-5	..94384G-AA-5	WFIHS 2006-AR16 B4 WFIHS 2006-AR16 A1		09/01/2023	Paydown		29,923	..40,914	..34,327	..34,466		..(4,543)		..(4,543)		..29,923				..1,254	09/25/2036	1 A FM
..94384N-AA-0	..94384N-AA-0	WFIHS 2006-AR13 A5 WFIHS 2006-AR13 A2		09/01/2023	Paydown		69,522	..78,102	..77,890	..80,909		..(4,955)	..6,722	..(11,287)		..69,522				..4,049	10/25/2036	3 B FM
..94387X-AJ-6	..94387X-AJ-6	WELLS FARGO MORTGAGE LOAN TRUS WFIHLT 2011-RR4 242 3.629% 06/27/36		09/01/2023	Paydown		36,542	..36,542	..31,945	..30,951		5,591		5,591		..36,542				..814	06/27/2036	3 A FM
..94388Y-BG-6	..94388Y-BG-6	WFOI 2016-C32 XA WFOI 2016-C32 XA 1.365%		09/01/2023	Paydown		15,539	..21,392	..21,392	..15,539		..(15,539)		..(15,539)						..3,970	01/15/2059	1 A FE
..95000T-BV-7	..95000T-BV-7	WFOI 2017-BB1 XA WFOI 2017-BB1 XA 1.353%		09/01/2023	Paydown				..1,894	..1,583		..(1,583)		..(1,583)						..278	03/15/2050	1 A FE
..95059X-AE-8	..95059X-AE-8	WEN 2022-1A A211 WEN 2018-1A A211 3.894%		09/15/2023	Paydown		16,409	..16,409	..16,218	..16,299		110		110		..16,409				..478	03/15/2048	2 B FE
..95059X-AH-1	..95059X-AH-1	WEN 2022-1A A211 WEN 2019-1A A211 4.080%		09/15/2023	Paydown		12,500	..12,500	..12,500	..12,500						..12,500				..383	06/15/2049	2 B FE
..9770*-AA-2	..9770*-AA-2	Wol f Entertainment Funding LLC Wof f Entertainment TV Rev Sec 2.990% 05/20/45		08/20/2023	Paydown		1,722,414	..1,722,414	..1,722,414	..1,722,414						..1,722,414				..38,625	05/20/2045	2 B PL
..98919V-AA-3	..98919V-AA-3	ZAYO GROUP HLD) Senior Secured 4.000%		08/14/2023	Various		3,025,000	..4,000,000	..3,998,750	..3,999,173		115		115		..3,999,288		..(974,288)	..(974,288)	..133,333	03/01/2027	4 C FE
..90061E-AA-5	..90061E-AA-5	ABSOT 2020-1X B ABSOLUTE 2020-1 2.950%		09/20/2023	Paydown		1,955,311	..1,955,311	..1,955,311	..1,955,311						..1,955,311				..75,417	09/20/2025	1 F
..90061E-AB-3	..90061E-AB-3	ABSOT 2020-1X B ABSOLUTE 2020-1 5.200%		09/20/2023	Paydown		1,709,984	..1,709,984	..1,709,984	..1,709,984						..1,709,984				..69,639	09/20/2025	2 C
..94301U-AF-1	..94301U-AF-1	HALL 2017-1 B HALL 2017-1 A 4.000% 11/15/37		09/15/2023	Paydown		496,655	..496,655	..493,483	..495,803		852		852		..496,655				..13,009	11/15/2037	3 C FE
..95814H-AA-2	..95814H-AA-2	MARI JUNE LTD SR SEC0 NTS SER A 5.580%		09/30/2023	Redemption 100.0000		104,296	..104,296	..104,296	..104,296						..104,296				..3,649	06/30/2031	2 C PL
..95914H-AB-0	..95914H-AB-0	MARI BOYLE LTD SR SEC0 NTS SER B 5.580%		06/30/2023	Redemption 100.0000		51,328	..51,328	..51,328	..51,328						..51,328				..1,432	06/30/2031	2 C PL
..R2000H-AA-1	..R2000H-AA-1	BUSSETIENEESTE AS SR SEC0 NTS 2.750%		09/30/2023	Redemption 100.0000		547,810	..547,810	..543,668	..545,987					..(2,320)	..547,810		..4,142	..4,142	..9,510	08/05/2027	2 B PL
..06386F-AA-7	..06386F-AA-7	BANK CF MONTREAL Senior Unsecured 0.400%	A.....	09/15/2023	Various		22,000,000	..22,000,000	..21,981,520	..21,993,463		6,537		6,537		..22,000,000				..88,000	09/15/2023	1 F FE
..66980C-AA-6	..66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCIER SR SEC0 BIS SER A 4.115% 06/30/42		06/30/2023	Redemption 100.0000		26,392	..26,392	..26,889	..25,823					..1,067	..26,392			..(497)	..580	06/30/2042	2 A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	22
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..66900C-AC-2	NOUVELLE AUTORITE 30 FINANCIER SR SEC'D BIDS	D....	09/30/2023	Redemption 100,000		104,886	104,886	108,988	104,654	.....	.....	.....	.....	4,314	104,886	.....	(4,082)	3,934	03/31/2033	2 A FE
..000000-00-0	GLOBAL BANK CORP Global Bank Corp 8.708%	D....	09/20/2023	Redemption 100,000		50,000	50,000	49,825	49,569	.....	141	.....	141	.....	50,000	.....	.....	3,086	12/20/2027	2 A FE
..00119M-AG-4	AGL 2020-3A D AGL 2020-3A C 7.720% 01/15/33	D....	09/06/2023	AAIA NonMecdo AAM		982,377	1,000,000	981,200	985,999	.....	1,228	.....	1,228	.....	987,226	.....	(4,849)	62,943	01/15/2033	1 F FE
..00120D-AE-6	AGL 2022-17A C AGL 2022-17A C 7.434%	D....	08/04/2023	AAIA NonMecdo AAM		7,037,140	7,250,000	7,250,000	7,250,000	.....	.....	.....	.....	.....	7,250,000	.....	(212,860)	271,779	01/21/2035	1 F FE
..00192R-AJ-7	ARES 2015-35RA C ARES 2015-35RA C 7.473%	D....	08/23/2023	AAIA Mecdo Catalina - AAM		1,806,745	1,850,000	1,780,481	1,809,934	.....	.....	.....	4,023	.....	1,813,957	.....	(7,212)	106,914	07/15/2030	1 F FE
..00774M-AP-0	AEROP IRELAND Senior Unsecured 4.500%	D....	09/15/2023	Various		2,509,000	2,509,000	2,485,088	2,505,965	.....	3,335	.....	3,335	.....	2,509,000	.....	.....	99,980	09/15/2023	2 B FE
..01448B-AB-5	ALESC 14A A2 ALESC 14A A1 5.982% 09/23/37	D....	09/25/2023	Paydown		2,509,000	2,509,000	2,485,088	2,505,965	.....	3,335	.....	3,335	.....	2,509,000	.....	.....	99,980	09/15/2023	2 B FE
..01448C-AA-8	ALESC 8A A2 ALESC 8A A1A 6.032% 12/23/35	D....	09/25/2023	Paydown		3,177	3,177	2,971	2,979	.....	186	.....	186	.....	3,177	.....	.....	13	12/23/2035	1 A FE
..01448C-AB-6	ALESC 8A A2 ALESC 8A A1B 6.042% 12/23/35	D....	09/25/2023	Paydown		3,177	3,177	2,971	2,979	.....	186	.....	186	.....	3,177	.....	.....	13	12/23/2035	1 A FE
..01450D-AB-0	ALESC 12A A1 ALESC 12A A1 5.800% 07/15/37	D....	07/17/2023	Paydown		61,794	61,794	56,685	56,685	.....	5,109	.....	5,109	.....	61,794	.....	.....	2,962	07/15/2037	1 A FE
..01460G-AA-5	ALESC 16A B ALESC 16A A 5.982% 03/23/38	D....	09/25/2023	Paydown		26,851	26,851	22,907	23,061	.....	3,789	.....	3,789	.....	26,851	.....	.....	1,116	03/23/2038	1 E FE
..01538T-AA-3	ALFA DESARROLLO Senior Secured 4.550%	D....	09/27/2023	Redemption 100,000		7,933	7,933	7,933	7,933	.....	.....	.....	.....	.....	7,933	.....	.....	361	09/27/2051	2 C FE
..03328L-AG-7	ANHC 2014-4RA D ANHC 2014-4RA D 8.228%	D....	08/04/2023	AAIA NonMecdo AAM		933,283	1,000,000	984,150	969,663	.....	2,769	.....	2,769	.....	971,832	.....	(38,549)	57,905	01/28/2031	2 C FE
..03328Y-AJ-3	ANHC 2018-IRA C ANHC 2018-IRA D 8.263%	D....	08/04/2023	AAIA NonMecdo AAM		1,900,118	2,000,000	2,000,000	2,000,000	.....	.....	.....	.....	.....	2,000,000	.....	(99,882)	121,765	04/13/2031	2 C FE
..03328Z-AU-7	ANHC 2013-1A CR ANHC 2013-1A BR 7.710%	D....	08/23/2023	AAIA Mecdo Catalina - AAM		2,984,274	3,000,000	3,007,932	3,005,909	.....	(839)	.....	(839)	.....	3,004,970	.....	(20,696)	181,338	10/13/2030	1 E FE
..03328K-BE-2	ANHC 2016-8A CR2 ANHC 2016-8A CR2 8.018%	D....	08/23/2023	AAIA Mecdo Catalina - AAM		2,559,324	2,616,559	2,619,254	2,605,103	.....	710	.....	710	.....	2,605,813	.....	(46,488)	158,993	10/27/2034	1 F FE
..03754M-AJ-0	JFIN 2016-1A CR JFIN 2016-1A CR 8.019%	D....	09/19/2023	Redemption 100,000		5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	.....	.....	5,000,000	.....	.....	333,980	10/27/2028	1 A FE
..04017J-AG-6	ARES 2018-49A C ARES 2018-49A C 7.546%	D....	08/23/2023	Various		2,940,615	3,000,000	2,897,454	2,934,922	.....	6,397	.....	6,397	.....	2,941,319	.....	(704)	172,522	07/22/2030	1 F FE
..04623T-AG-0	MORGN 2018-2A D MORGN 2018-2A D 8.438%	D....	08/04/2023	AAIA Mecdo Catalina - AAM		3,818,940	4,000,000	3,957,956	3,962,851	.....	3,488	.....	3,488	.....	3,968,339	.....	(147,399)	245,047	04/20/2031	2 C FE
..04943A-AG-4	ATQLO 2017-8A D ATQLO 2017-8A C 8.120%	D....	08/23/2023	AAIA Mecdo Catalina - AAM		1,717,693	1,750,000	1,750,831	1,750,313	.....	(133)	.....	(133)	.....	1,750,180	.....	(32,487)	110,924	01/16/2030	1 F FE
..05072M-AL-7	ADJAX 2020-4A CR ADJAX 2020-4A CR 9.686%	D....	09/06/2023	AAIA NonMecdo AAM		8,342,811	8,300,000	8,300,000	.....	.....	1,067	.....	1,067	.....	8,301,067	.....	41,745	304,267	04/20/2035	1 F FE
..05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SEC'D NTS	D....	09/30/2023	Redemption 100,000		405,000	405,000	405,000	405,000	.....	.....	.....	.....	.....	405,000	.....	.....	19,321	09/30/2030	2 B FE
..05330K-AA-3	AUTO METRO PR SR SEC'D NTS 6.750% 06/30/35	D....	09/06/2023	AAIA NonMecdo AAM		4,069,029	4,082,500	4,082,500	4,082,500	.....	.....	.....	.....	.....	4,082,500	.....	(13,471)	188,305	06/30/2035	2 C FE
..05765X-AG-6	BGBA 2021-1A C BGBA 2021-1A C 7.638%	D....	08/23/2023	AAM		1,569,151	1,599,008	1,599,008	1,599,008	.....	.....	.....	.....	.....	1,599,008	.....	(28,857)	94,170	07/20/2034	1 F FE
..09204G-AC-3	BLACK 2019-2A C BLACK 2019-2A A2 7.758%	D....	09/06/2023	AAIA NonMecdo AAM		994,046	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....	1,000,000	.....	(5,954)	62,217	07/23/2032	1 C FE
..09204M-AC-8	BLACK 2021-1A A2 BLACK 2021-1A A2 7.508%	D....	08/23/2023	AAIA Mecdo Catalina - AAM		1,173,666	1,192,669	1,192,669	1,192,669	.....	.....	.....	.....	.....	1,192,669	.....	(18,983)	68,097	11/22/2034	1 C FE
..10949Y-AB-4	BIWOF 2021-IRA LOAN BIWOF 2021-IRA LO 7.970%	D....	07/03/2023	CSLR P/L Payout		4,926,768	4,926,768	4,926,768	4,926,768	.....	.....	.....	.....	.....	4,926,768	.....	.....	250,992	04/15/2028	1 A FE
..10951E-AA-4	Brightwood Capital MLI QLO 2022 Brightwood Capital MLI QLO 2022 9.952% 12/31/32	D....	07/03/2023	CSLR P/L Payout		3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....	.....	3,000,000	.....	.....	73,966	12/31/2032	2 C PL
..12481H-AU-9	CBAM 2017-3A CR CBAM 2017-3A CR 8.020%	D....	08/23/2023	AAIA Mecdo Catalina - AAM		2,181,723	2,209,539	2,214,665	2,214,188		(377)		(377)		2,213,811		(32,088)	138,150	07/17/2034	1 F FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..1263EE-AE-3	CIFC 2021-1A C CIFC 2021-1A C 7.413%	D....	08/23/2023	AAIA Medco Catalina - AAI		2,852,414	2,900,000	2,884,050	2,888,212		1,074		1,074		2,889,286		(36,872)	(36,872)	162,655	04/25/2033	1.F FE ...
..12643H-AH-2	CSNC 2010-3R 244 CSNC 2010-3R 244 3.965%	D....	09/01/2023	Paydown		398,152	398,152	390,860	390,982		7,170		7,170		398,152				11,218	12/26/2036	1.A FM ...
..1431FR-AG-6	CGMS 2018-4A B CGMS 2018-4A B 7.698%	D....	08/23/2023	AAIA Medco Catalina - AAI		5,197,540	5,300,000	5,230,646	5,292,318		630		630		5,232,948		(95,407)	(95,407)	313,037	01/20/2031	1.F FE ...
..15674E-AA-0	CEBB 2021-1A B CEBB 2021-1A A 7.070%	D....	07/17/2023	Paydown		1,136,172	1,136,172	1,136,172	1,136,172						1,136,172				46,288	04/15/2032	1.A FE ...
..22945J-AE-1	CNPT 2021-11A C CNPT 2021-11A C 7.870%	D....	08/23/2023	AAIA Medco Catalina - AAI		3,928,348	4,000,000	4,000,000	4,000,000						4,000,000		(71,652)	(71,652)	244,931	01/17/2034	1.F FE ...
..26248R-AG-5	DRSLF 2018-58A C DRSLF 2018-58A C 7.370%	D....	08/23/2023	Various		4,103,665	4,200,000	4,055,753	4,109,073		9,092		9,092		4,118,166		(14,501)	(14,501)	239,485	07/17/2031	1.E FE ...
..26251L-AG-9	DRSLF 2018-64A D DRSLF 2018-64A C 7.322%	D....	08/23/2023	Various		4,825,414	5,000,000	4,833,760	4,898,427		10,471		10,471		4,908,898		(83,484)	(83,484)	275,229	04/18/2031	1.E FE ...
..26251L-AJ-3	DRSLF 2018-64A D DRSLF 2018-64A D 8.222%	D....	09/06/2023	AAIA NonMedco AAI		962,827	1,000,000	926,300	956,018		3,593		3,593		959,611		3,216	3,216	50,024	04/18/2031	2.C FE ...
..28623A-AE-5	AIPT 2016-5A DR AIPT 2016-5A DR 9.163%	D....	08/04/2023	AAIA NonMedco AAI		1,805,019	1,850,000	1,850,000	1,850,000						1,850,000		(44,981)	(44,981)	122,626	10/25/2031	2.C FE ...
..29002B-AD-3	ELIM4 2020-1A C ELIM4 2020-1A C 7.620%	D....	09/06/2023	AAIA NonMedco AAI		494,025	500,000	487,500	491,940		676		676		492,516		1,508	1,508	31,022	04/15/2033	1.F FE ...
..29003H-AE-5	ELIM4 2022-1A C ELIM4 2022-1A C 7.476%	D....	08/04/2023	AAIA NonMedco AAI		4,303,259	4,350,000	4,350,000	4,350,000						4,350,000		(46,741)	(46,741)	234,494	04/20/2035	1.E FE ...
..34860K-AF-9	FOC 2015-61 ER FOC 2015-61 ER 12.923%	D....	07/10/30	CSLR APL Payoff		910,280	1,000,000	910,280	982,874		947	83,416	(82,469)		910,405		(125)	(125)	88,728	07/10/2030	3.C FE ...
..35455D-AG-2	FPMC 2022-1A D FPMC 2022-1A D 9.061%	D....	08/04/2023	AAIA NonMedco AAI		4,733,515	5,000,000	5,000,000	5,000,000						5,000,000		(266,485)	(266,485)	338,457	04/14/2035	2.C FE ...
..38172F-AA-6	GOCAP 2017-34A B1R GOCAP 2017-34A AR 7.332%	D....	08/07/2023	Paydown		262,285	262,285	257,203	262,285						262,285				4,812	03/14/2031	1.A FE ...
..38175B-AE-4	GOCAP 2018-36A C GOCAP 2018-36A C 7.732%	D....	08/04/2023	AAIA NonMedco AAI		3,810,400	4,000,000	3,941,496	3,952,688		6,862		6,862		3,959,550		(149,150)	(149,150)	209,667	02/05/2031	1.F FE ...
..38175D-AC-4	GOCAP 2018-38A B GOCAP 2018-38A B 7.488%	D....	08/04/2023	AAIA NonMedco AAI		970,363	1,000,000	965,000	1,000,000						1,000,000		(29,637)	(29,637)	53,662	07/20/2030	1.C FE ...
..38175N-AA-6	G3SL 2019-43A D G3SL 2019-43A C 8.538%	D....	08/07/2023	Paydown		98,292	98,292	96,336	96,731		1,561		1,561		98,292				3,208	05/05/2030	1.A FE ...
..38176D-AG-5	G3SL 2019-43A D G3SL 2019-43A C 8.538%	D....	08/23/2023	AAIA Medco Catalina - AAI		4,940,680	5,000,000	5,006,655	5,005,638		(645)		(645)		5,004,993		(64,313)	(64,313)	332,840	07/20/2032	1.F FE ...
..38177Y-AE-2	G3SL 2021-53A C G3SL 2021-53A C 7.638%	D....	08/23/2023	AAIA Medco Catalina - AAI		3,710,011	3,779,474	3,779,474	3,779,474						3,779,474		(69,463)	(69,463)	222,584	07/20/2034	1.F FE ...
..38178A-AG-8	G3SL 2019-41A DR G3SL 2019-41A DR 9.088%	D....	08/04/2023	AAIA NonMedco AAI		12,602,824	13,000,000	12,999,727	13,000,515		1,313		1,313		13,001,827		(399,163)	(399,163)	864,002	01/20/2034	2.C FE ...
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D....	07/07/2023	Various		269,887	269,887	269,887	269,887						269,887				13,663	10/07/2026	3.C FE ...
..40441L-AA-4	H61 2021-FL1 A H61 2021-FL1 A 6.495%	D....	07/17/2023	Paydown		965,408	965,408	924,378	926,499		38,909		38,909		965,408				29,511	06/16/2036	1.A FE ...
..41150K-AL-9	H4RB 2018-1A C H4RB 2018-1A C 7.688%	D....	08/23/2023	AAIA Medco Catalina - AAI		1,829,715	1,850,000	1,823,231	1,832,244		1,663		1,663		1,833,907		(4,192)	(4,192)	109,741	01/20/2031	1.F FE ...
..44629B-BA-8	ICG 2014-2A CRR ICG 2014-2A CRR 7.370%	D....	08/04/2023	AAIA NonMedco AAI		7,770,824	8,000,000	7,881,208	7,938,567		6,404		6,404		7,944,971		(174,147)	(174,147)	424,299	01/15/2031	1.E FE ...
..44629B-BC-4	ICG 2014-2A CRR ICG 2014-2A CRR 8.270%	D....	08/04/2023	AAIA NonMedco AAI		10,841,049	11,532,000	11,375,504	11,436,020		8,370		8,370		11,444,390		(603,342)	(603,342)	695,522	01/15/2031	2.C FE ...
..44839H-AE-9	ICG 2015-26A C ICG 2015-26A B 7.970%	D....	08/23/2023	AAIA Medco Catalina - AAI		1,964,746	2,000,000	2,000,000	2,000,000						2,000,000		(35,254)	(35,254)	124,187	01/16/2033	1.F FE ...

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	
..46616K-AQ-7	01/20/30	JFIN 2013-1A BR JFIN 2013-1A BR 8.738%	D....	09/14/2023	Various Redemption 100.0000		3,000,000	3,000,000	2,977,735	2,000,000		22,265		22,265		3,000,000				163,160	01/20/2030	1.F FE ...
..46616K-AS-3	01/20/30	JFIN 2013-1A BR JFIN 2013-1A CR 9.568%	D....	09/14/2023	Various Redemption 100.0000		1,000,000	1,000,000	985,000	980,279		9,721		9,721		1,000,000				81,198	01/20/2030	2.C FE ...
..48252K-AE-9	08/23/2023	KKR 21 D KKR 21 C 7.370% 04/15/31	D....	08/23/2023	Various AAIA Medco Catalina - AMI		4,391,358	4,516,000	4,449,030	4,467,436		4,985		4,985		4,472,422		(81,063)	(81,063)	257,083	04/15/2031	1.E FE ...
..48252M-AE-3	08/23/2023	KKR 22A D KKR 22A C 7.638% 07/20/31	D....	08/23/2023	AAIA Medco Catalina - AMI		4,916,050	5,000,000	5,014,030	5,011,270		(1,224)		(1,224)		5,010,046		(93,996)	(93,996)	294,465	07/20/2031	1.E FE ...
..48253J-AE-6	08/23/2023	KKR 34A C KKR 34A C 7.770% 07/15/34	D....	08/23/2023	AAIA Medco Catalina - AMI		1,423,235	1,453,644	1,443,636	1,444,183		572		572		1,444,755		(21,520)	(21,520)	87,759	07/15/2034	1.F FE ...
..48255A-AG-3	08/04/2023	KKR 36A D KKR 36A D 8.970% 10/15/34	D....	08/04/2023	AAIA NonMedco AAM		2,886,399	3,000,000	3,000,000	3,000,000						3,000,000		(113,601)	(113,601)	197,912	10/15/2034	2.C FE ...
..53252D-AA-7	07/05/34	LINA METRO LINE Senior Secured 5.875%	D....	07/05/2023	Various Redemption 100.0000		161,933	161,933	189,798	186,027		(24,095)		(24,095)		161,933				7,135	07/05/2034	2.C FE ...
..53566T-AA-9	07/10/2023	LINE ONE PERU ME Secured 4.737% 01/10/33	D....	07/10/2023	Redemption 100.0000		24,601	24,601	24,601	24,601						24,601				983	01/10/2033	2.C FE ...
..53566T-AB-7	07/10/2023	LINE ONE PERU ME Secured 4.737% 04/10/33	D....	07/10/2023	Redemption 100.0000		18,381	18,381	18,381	18,381						18,381				653	04/10/2033	2.C FE ...
..55320S-AG-0	10/20/30	MPK 2018-28A C MPK 2018-28A C 7.420%	D....	08/04/2023	AAIA NonMedco AAM		479,555	500,000	500,000	500,000						500,000		(20,445)	(20,445)	19,254	10/20/2030	1.F FE ...
..55821A-AG-3	07/15/30	MAGNE 2019-24A CR MAGNE 2019-24A CR 7.408%	D....	08/23/2023	AAIA Medco Catalina - AMI		1,472,073	1,500,000	1,455,795	1,471,965		2,724		2,724		1,474,689		(2,616)	(2,616)	86,036	07/15/2030	1.F FE ...
..55954M-AQ-2	04/15/35	MP10 2017-1A C MP10 2017-1A C 7.920%	D....	08/04/2023	Various AAIA Medco Catalina - AMI		9,762,220	10,000,000	9,983,695	9,983,041		982		982		9,984,023		(21,803)	(21,803)	537,508	04/15/2035	1.F FE ...
..56061I-AG-2	10/15/30	MICAPS XVII LTD MICAPS FUND XVII LTD	D....	08/23/2023	AMI		1,955,212	2,000,000	1,962,500	1,975,668		3,056		3,056		1,978,714		(23,502)	(23,502)	123,326	10/15/2030	1.F FE ...
..60688H-AA-3	09/26/2023	MICAPS XVIII LTD MICAPS FUND XVIII LTD	D....	09/26/2023	Paydown		8,376	8,376	7,643	7,688		678		678		8,376				429	12/26/2039	1.B FE ...
..66660C-AG-8	08/04/2023	WODS 2018-148A C WODS 2018-148A C 7.979%	D....	08/04/2023	Various		3,380,055	3,500,000	3,458,268	3,463,466		3,178		3,178		3,466,644		(86,589)	(86,589)	186,060	11/13/2031	1.F FE ...
..67572Y-BW-1	01/22/30	OC22 2014-1A DRR OC22 2014-1A DRR 8.357%	D....	09/06/2023	AAIA NonMedco AAM		946,942	1,000,000	916,700	949,423		4,942		4,942		954,366		(7,424)	(7,424)	67,500	01/22/2030	2.C FE ...
..69122D-AA-7	08/21/2023	OR 2019-1A B OR 2019-1A A 7.442% 05/20/31	D....	08/21/2023	Paydown		22,437	22,437	22,395	22,437						22,437				1,155	05/20/2031	1.A FE ...
..69688N-AG-8	07/20/34	PLURS 2022-2A D PLURS 2022-2A D 9.476%	D....	08/23/2023	AAIA Medco Catalina - AMI		491,137	491,204	491,204	491,204						491,204		(67)	(67)	47,049	07/20/2034	2.C FE ...
..70016R-AJ-4	10/20/31	PAIA 2018-1A C PAIA 2018-1A C 8.918%	D....	08/04/2023	AAIA NonMedco AAM		988,557	1,000,000	988,051	989,379		913		913		990,292		(21,735)	(21,735)	65,102	10/20/2031	2.C FE ...
..74042E-AA-2	06/082% 06/23/35	PRETSL XVII LTD PREFERRED TENI SECS XVII	D....	09/25/2023	Paydown		91,263	91,263	83,647	84,315		6,947		6,947		91,263				3,703	06/23/2035	1.B FE ...
..74042F-AA-9	06/22/37	PRETSL XXV PREFERRED TENI SECS XXV 6.012%	D....	09/25/2023	Paydown		38,348	38,348	33,986	34,318		4,030		4,030		38,348				1,563	06/22/2037	1.C FE ...
..74042F-AB-7	06/22/37	PRETSL XIX PREFERRED TENI SECS XIX 6.008%	D....	09/25/2023	Paydown		3,566	3,566	2,933	2,977		589		589		3,566				239	06/22/2037	1.D PL ...
..74042H-AA-5	12/22/35	PRETSL XIX PREFERRED TENI SECS XIX 6.088%	D....	09/22/2023	Paydown		15,166	15,166	13,678	13,792		1,374		1,374		15,166				625	12/22/2035	1.A FE ...
..74042H-AB-3	12/22/35	PRETSL XXII LTD PREFERRED TENI SECS XXII 6.288%	D....	09/22/2023	Paydown		8,541	8,541	7,377	7,435		1,106		1,106		8,541				357	12/22/2035	1.B FE ...
..74042M-AE-6	09/22/36	PRETSL XXII LTD PREFERRED TENI XXII 6.288%	D....	09/22/2023	Paydown		8,019	8,019	5,934	6,240		1,779		1,779		8,019				317	09/22/2036	1.E FE ...
..74042M-AG-1	09/22/36	PRETSL XXII LTD PREFERRED TENI XXII 6.288%	D....	09/22/2023	Paydown		5,163	5,163	3,821	4,025		1,138		1,138		5,163				200	09/22/2036	1.E FE ...
..74042M-AQ-9	09/22/36	PRETSL XXII LTD PREFERRED TENI XXII 6.288%	D....	09/22/2023	Paydown		4,724	4,724	3,496	3,678		1,046		1,046		4,724				184	09/22/2036	1.E FE ...

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
		Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
740420-AB-3	PRETSL XXVI PRETSL 26-A2 A2 6.026% 09/22/37		D.....	09/22/2023	Paydown		2,956	2,956	2,151	2,247		709		709		2,956				110	09/22/2037	1.F FE
740420-AA-2	PRETSL XVIII PREFERRED TERM XVIII 6.042%		D.....	09/25/2023	Paydown		56	56	54	55		1		1		56				2	09/23/2035	1.C FE
740432-AB-3	PRETSL XXIV PREFERRED TERM XXIV 6.038%		D.....	09/22/2023	Paydown		653	653	542	548		105		105		653				27	03/22/2037	1.D PL
74242E-AG-3	RAO 2019-5A DR RAO 2019-5A DR 8.736%		D.....	09/23/2023	AAIA Medco Catalina - AM		404,180	409,974	409,974	409,974						409,974		(5,794)	(5,794)	27,716	07/24/2032	2.C FE
750103-AE-3	RAO 2021-15A C RAO 2021-15A C 7.638%		D.....	08/23/2023	AAIA Medco Catalina - AM		7,875,296	8,000,000	8,000,000	8,000,000						8,000,000		(124,704)	(124,704)	471,144	01/20/2034	1.F FE
75988K-AE-4	REG18 2017-1A C REG18 2017-1A C 7.770%		D.....	08/23/2023	AAIA Medco Catalina - AM		2,958,603	3,000,000	2,975,361	2,982,703		1,893		1,893		2,984,596		(25,993)	(25,993)	181,115	10/17/2030	1.F FE
75988M-AJ-9	REG14 2018-3A C REG14 2018-3A C 7.863%		D.....	08/23/2023	Various		2,469,098	2,500,000	2,494,150	2,495,469		397		397		2,495,866		(26,768)	(26,768)	149,658	10/25/2031	1.F FE
77340E-BA-3	ROCKT 2017-1A CR2 ROCKT 2017-1A CR2 7.688%		D.....	08/23/2023	AAIA Medco Catalina - AM		1,000,521	1,017,551	1,019,606	1,019,344		(137)		(137)		1,019,207		(18,866)	(18,866)	60,360	04/20/2034	1.F FE
77341D-AJ-6	ROCKT 2017-3A D ROCKT 2017-3A D 8.238%		D.....	08/04/2023	AAIA NonMedco AAM		1,888,466	2,000,000	1,980,844	1,983,222		1,716		1,716		1,984,938		(96,472)	(96,472)	119,323	10/20/2030	2.C FE
78448T-AD-4	SIBC AVIATION CA Senior Preferred 4.125%		D.....	07/15/2023	Maturity		5,479,000	5,479,000	5,828,606	5,538,003		(59,003)		(59,003)		5,479,000				113,004	07/15/2023	2.A FE
82481L-AC-3	SHRE ACQ INV IE Senior Unsecured 2.875%		D.....	09/23/2023	Maturity		3,976,000	3,976,000	4,215,996	4,018,838		(42,838)		(42,838)		3,976,000				114,310	09/23/2023	2.A FE
82730M-AA-4	SLVRK 2019-1 A SLVRK 2019-1 A 3.967%		D.....	09/15/2023	Paydown		485,072	485,072	485,070	485,075		(3)		(3)		485,072				12,812	07/15/2044	2.A FE
82811R-AE-7	SLVRK 2020-1A B SLVRK 2020-1A C 8.438%		D.....	08/23/2023	AAIA Medco Catalina - AM		7,394,706	7,480,000	7,480,000	7,480,000						7,480,000		(85,294)	(85,294)	491,550	10/20/2031	1.F FE
83436J-AA-4	SLOSD 2007-1A AILA SLOSD 2007-1A AILA 5.799% 10/07/37		D.....	07/07/2023	Paydown		15,119	15,119	13,503	13,771		1,347		1,347		15,119				209	10/07/2037	1.E FE
83438L-AA-9	SOLRR 2021-1 A SOLRR 2021-1 A 2.636%		D.....	09/15/2023	Paydown		328,968	328,968	328,961	329,050		(82)		(82)		328,968				4,927	10/15/2046	1.E FE
83438L-AB-7	SOLRR 2021-1 A SOLRR 2021-1 B 3.432%		D.....	09/15/2023	Paydown		49,611	49,611	49,610	49,620		(9)		(9)		49,611				1,135	10/15/2046	2.B FE
85572P-AA-7	STARR 2018-1 A STARR 2018-1 A 4.089%		D.....	09/15/2023	Paydown		237,331	237,331	235,138	235,786		1,546		1,546		237,331				6,470	05/15/2043	2.A FE
85572L-AA-9	STARR 2019-1 A STARR 2019-1 A 4.089%		D.....	09/15/2023	Paydown		243,360	243,360	238,323	195,530		5,094		5,094		243,360				6,149	03/15/2044	2.B FE
85816V-AC-0	STCR 2017-1A C STCR 2017-1A C 7.470%		D.....	08/04/2023	AAIA NonMedco AAM		966,009	1,000,000	1,000,000	1,000,000						1,000,000		(33,991)	(33,991)	53,846	10/15/2030	1.E FE
87249A-AE-5	TICP 2017-9A C TICP 2017-9A C 7.468%		D.....	08/23/2023	AAIA Medco Catalina - AM		5,983,252	6,100,000	6,089,565	6,091,117		1,016		1,016		6,092,133		(108,880)	(108,880)	350,404	01/20/2031	1.F FE
87249C-AE-1	TICP 2018-10A C TICP 2018-10A C 7.488%		D.....	08/23/2023	AAIA Medco Catalina - AM		1,962,108	2,000,000	1,973,766	1,981,525		1,982		1,982		1,983,507		(21,399)	(21,399)	115,228	04/20/2031	1.E FE
87250R-AC-8	TICP 2020-15A D TICP 2020-15A C 7.738%		D.....	08/23/2023	AAIA Medco Catalina - AM		2,758,008	2,800,000	2,800,000	2,800,000						2,800,000		(41,992)	(41,992)	167,288	04/20/2033	1.F FE
87268R-AA-2	TFINS 2019-2A A1 TFINS 2019-2A A1 7.950%		D.....	08/28/2023	Paydown		1,300,493	1,300,493	1,280,891	1,281,258		19,234		19,234		1,300,493				69,517	02/28/2039	1.B FE
88606W-AA-0	TBOLT 2017-A A TBOLT 2017-A A 4.212%		D.....	09/15/2023	Paydown		192,197	192,197	192,228	192,741		(544)		(544)		192,197				5,829	05/17/2032	2.A FE
88606W-AA-0	TBOLT 2017-A A TBOLT 2017-A A 4.212%		D.....	07/15/2023	Paydown		1,155,324	1,155,324	1,155,511	1,158,593		(3,269)		(3,269)		1,155,324				28,366	05/17/2032	2.B FE
89413S-AA-0	TRAP 2007-13A B TRAP 2007-13A A1 5.909%		D.....	08/09/2023	Paydown		9,731	9,731	8,530	8,759		972		972		9,731				383	11/09/2042	1.A FE

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											11	12	13	14	15							
		Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Temporary Impairment Recog- nized	Total Change in Book/ Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..99413G-AA-6		TRIP 2007-12A A1 TRIP 2007-12A A1 5.821% 04/06/42	D....	07/06/2023	Paydown		18,115	18,115	16,937	17,115		999		999		18,115				669	04/06/2042	1.B FE ...
..89706B-AB-9		TRIPC 2006-5A A1LB TRIPC 2006-5A A1L2 5.890% 07/15/36	D....	07/17/2023	Paydown		663	663	600	603		60		60		663				25	07/15/2036	1.E FE ...
..89821J-AA-6		TFINS 2019-1A A1 TFINS 2019-1A A1 7.677% 02/02/39	D....	08/02/2023	Paydown		80,722	80,722	80,722	80,722						80,722				1,516	02/02/2039	1.C FE ...
..89922P-AA-1		TFINS 2020-1A A2 TFINS 2020-1A A1 3.320% 04/15/40	D....	07/15/2023	Paydown		1,282,852	1,282,852	1,282,852	1,282,852						1,282,852				31,952	04/15/2040	1.C FE ...
..91836A-AA-4		VIC 2023-PV1 D VIC 2023-PV1 A 8.091% 01/19/40	D....	09/06/2023	AAIA Nonlodeco AAM		15,252,524	15,311,000	15,272,723			(10,964)		(10,964)		15,261,738		(9,234)	(9,234)	139,150	01/19/2040	1.A FE ...
..92558N-AQ-5		VIBR 2019-11A BR VIBR 2019-11A BR 7.938% 07/20/32	D....	08/23/2023	AAIA Modco Catalina - AAM		3,933,076	4,000,000	4,000,000	4,000,000						4,000,000		(66,924)	(66,924)	245,805	07/20/2032	1.F FE ...
..92917J-AN-7		VOYA 2018-2A D VOYA 2018-2A D 8.320% 07/15/31	D....	08/04/2023	AAIA Nonlodeco AAM		1,364,015	1,500,000	1,377,300	1,422,910		6,030		6,030		1,428,941		(64,926)	(64,926)	91,075	07/15/2031	2.C FE ...
..91981*-AA-2		CAYMAN UNIVERSE HOLDINGS LLC ADNIC ADNIC 3.800% 09/30/45	D....	09/30/2023	Paydown		1,947,948	1,947,948	1,929,471	1,948,692		(845)		(845)		1,947,948				73,669	09/30/2045	1.D Z ...
..65633P-AL-3		LONGFOR HOLDINGS Senior Unsecured 3.850% 01/13/32	D....	08/18/2023	Various		7,112,483	16,270,000	17,144,101	16,995,489		(40,162)		(40,162)		16,955,327		(9,842,844)	(9,842,844)	654,885	01/13/2032	3.A FE ...
..672219-AB-7		PRETSL XXVI PREFERRED TERM SECS XXVI 6.032% 09/22/37	D....	09/25/2023	Paydown		5,953	5,953	5,019	5,086		866		866		5,953				246	09/22/2037	1.F FE ...
..672221-AB-3		PRETSL XXII LTD PRETSL 22-A2 A2 6.058% 09/22/36	D....	09/22/2023	Paydown		5,517	5,517	4,741	4,804		713		713		5,517				228	09/22/2036	1.B FE ...
..68687L-AB-7		Tiger Global Private Investmen Tiger Global Private Investmen 6.980% 05/13/27	D....	09/20/2023	Paydown		269,086	269,086	269,086	269,086						269,086				9,116	05/13/2027	1.G PL ...
..L8749#-AA-0		STADIUM FINANCE COMPANY SARL SR SEC'D NTS SER A 2.220% 07/30/49	B....	07/30/2023	Redemption 100.0000		90,715	90,715	92,929	88,087					4,832	90,715	(2,214)			2,014	07/30/2049	1.G PL ...
..L8749#-AB-8		STADIUM FINANCE COMPANY SARL SR SEC'D NTS SER B 2.370% 07/30/49	B....	07/30/2023	Redemption 100.0000		651,374	651,374	667,273	632,578					34,695	651,374	(15,900)		15,438		07/30/2049	1.G PL ...
..L8749#-AC-6		STADIUM FINANCE COMPANY SARL SR SEC'D NTS SER C 2.500% 07/30/49	B....	07/30/2023	Redemption 100.0000		348,839	348,839	357,354	338,773					18,581	348,839	(8,515)		8,721		07/30/2049	1.G PL ...
..P0606*-AA-9		Aes Mexico Generation Holdings SECURED 5.620% 11/26/27	D....	09/30/2023	Redemption 100.0000		438,530	438,530	438,530	438,530						438,530				15,119	11/26/2027	2.C PL ...
..P4831#-AA-4		GENENT DEL PERU SAC SENIOR 5.850% 01/31/37	D....	07/31/2023	Redemption 100.0000		101,818	101,818	101,818	101,818						101,818				5,987	01/31/2037	2.C FE ...
..P7003*-AA-3		La Buita Wind Sapi De Cv SECURED 6.770% 09/30/37	D....	09/30/2023	Various		151,771	151,771	151,771	151,771						151,771				7,738	09/30/2037	3.B PL ...
..00458*-AF-6		AQUASIRE FINANCE PTY LTD GTD SR SEC'D NTS SER 18A 4.320% 01/12/34	D....	07/12/2023	Redemption 100.0000		223,321	223,321	223,321	223,321						223,321				9,656	01/12/2034	1.G FE ...
..06634C-AA-4		NCIG HDGS Unsecured 12.500% 08/26/31	D....	07/25/2023	Deutsche Bank		7,000,000	7,000,000	7,000,000	7,000,942		(144)		(144)		7,000,798		(798)	(798)	721,875	08/26/2031	3.C FE ...
..P9836#-AA-6		WELO ECO SHIP AS SR SEC'D NTS SER A 5.300% 04/30/31	D....	08/31/2023	Redemption 100.0000		28,208	28,208	27,926	28,027					181	28,208				935	04/30/2031	1.G PL ...
..P9836#-AA-6		WELO ECO SHIP AS SR SEC'D NTS SER A 5.300% 04/30/31	D....	09/30/2023	Redemption 100.0000		13,726	13,726	13,589	13,638					88	13,726				546	04/30/2031	1.G Z ...
..P9836#-AB-4		WELO ECO SHIP AS SR SEC'D NTS SER B 6.110% 04/30/31	D....	08/31/2023	Redemption 100.0000		28,208	28,208	27,926	28,024					184	28,208				927	04/30/2031	1.G PL ...
..P9836#-AB-4		WELO ECO SHIP AS SR SEC'D NTS SER B 6.110% 04/30/31	D....	09/30/2023	Redemption 100.0000		13,726	13,726	13,589	13,637					89	13,726				552	04/30/2031	1.G Z ...
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					100.0000		615,630,200	646,193,102	633,619,224	594,124,657	37,270	2,218,155	3,417,973	(1,162,548)	61,169	635,899,934	(27,066)	(19,959,888)	(19,986,954)	26,614,749	XXX	XXX
..00033#-AA-7		A-A FCI 11 HOLDINGS LLC AAFCI 0.500% 12/31/57		08/31/2023	Redemption 100.0000		78,588	78,588	76,827	78,823		(236)		(236)		78,588				202	12/31/2057	1.F PL ...

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										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
..00043*-AA-7	AA Warehouse AA Warehouse 7.17% 08/08/36	.....	08/08/2023	Redemption 100.0000	.....	1,920,000	1,920,000	1,920,000	.....	.....	(2,510)	.....	(2,510)	.....	1,920,000	.....	.....	34,776	08/08/2036	1 G PL
..00043*-AB-5	AA Warehouse AA Warehouse 7.32% 08/08/36	.....	08/08/2023	Redemption 100.0000	.....	360,000	360,000	360,000	.....	.....	(497)	.....	(497)	.....	360,000	.....	.....	6,661	08/08/2036	2 G PL
..00229*-AA-3	AP TUDORA HOLDINGS LLC AP TUDORA HOLDIN 4.75% 02/15/42	.....	08/15/2023	Paydown	.....	2,003,212	2,003,212	2,003,212	2,003,212	.....	.....	.....	.....	.....	2,003,212	.....	.....	95,153	02/15/2042	2 A PL
..28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.82% 12/15/41	.....	09/29/2023	Redemption 100.0000	.....	2,278,559	2,278,559	2,278,559	(1,628)	.....	.....	.....	(13)	.....	2,278,559	.....	.....	25,612	12/15/2041	1 G PL
..28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 8.57% 12/15/41	.....	09/21/2023	Redemption 100.0000	.....	1,139,279	1,139,279	1,139,279	(814)	.....	.....	.....	(8)	.....	1,139,279	.....	.....	14,550	12/15/2041	2 G PL
..28924*-AB-7	MODP 2020-4A A2 MODP 2020-4A A2 2.286% 10/20/29	.....	09/20/2023	Paydown	.....	1,006,830	1,006,830	1,006,827	1,006,813	.....	.....	.....	16	.....	1,006,830	.....	.....	16,478	10/20/2029	1 F FE
..31745*-AA-9	FCI FUD FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	.....	09/08/2023	Paydown	.....	917,429	917,429	917,429	917,429	.....	.....	.....	.....	.....	917,429	.....	.....	36,022	10/22/2029	1 E PL
..408203-AA-5	Hamlet Securitization Trust Hn HULET 2020-CPE1 A 2.285% 10/18/32	.....	09/18/2023	Paydown	.....	24,672	24,672	24,672	24,672	.....	.....	.....	.....	.....	24,672	.....	.....	425	10/18/2052	1 A FE
..55928*-AA-9	MAPSL 2021-1A B MAPSL 2021-1A A 2.521% 06/15/46	.....	09/15/2023	Paydown	.....	575,583	575,583	575,584	575,566	.....	.....	.....	15	.....	575,583	.....	.....	10,134	06/15/2046	1 E FE
..55928*-AA-9	MAPSL 2021-1A B MAPSL 2021-1A A 2.521% 06/15/46	.....	07/15/2023	Paydown	.....	157,371	157,371	157,365	157,367	.....	.....	.....	4	.....	157,371	.....	.....	2,314	06/15/2046	1 F FE
..55230*-AB-7	MAPSL 2021-1A B MAPSL 2021-1A B 3.425% 06/15/46	.....	09/15/2023	Paydown	.....	2,038,308	2,038,308	2,038,266	2,038,270	.....	.....	.....	38	.....	2,038,308	.....	.....	52,359	06/15/2046	2 A FE
..69346Y*-A*-4	PK AIF FINANCE PAF 20 PK AIF FINANCE 2020 A-R 6.83% 01/20/35	.....	09/20/2023	Redemption 100.0000	.....	1,200,117	1,200,117	1,184,920	.....	.....	14,807	.....	14,807	.....	1,200,117	.....	.....	107,188	01/20/2035	1 E FE
..69346Y*-A*-4	PK AIF FINANCE PAF 20 PK AIF FINANCE 2020 A-R 6.83% 01/20/35	.....	07/20/2023	Redemption 100.0000	.....	765,096	765,096	755,407	.....	.....	9,440	.....	9,440	.....	765,096	.....	.....	8,985	01/20/2035	1 F FE
..69346Y*-A*-2	PK AIF FINANCE PAF 20 PK AIF FINANCE 2020 A-F 6.83% 01/20/35	.....	09/20/2023	Paydown	.....	3,817,738	3,817,738	3,792,384	.....	.....	22,556	.....	22,556	.....	3,817,738	.....	.....	102,652	01/20/2035	1 E FE
..69346Y*-A*-2	PK AIF FINANCE PAF 20 PK AIF FINANCE 2020 A-F 6.83% 01/20/35	.....	07/20/2023	Paydown	.....	2,433,875	2,433,875	2,417,712	.....	.....	14,380	.....	14,380	.....	2,433,875	.....	.....	41,531	01/20/2035	1 F FE
..69346Y*-A*-2	PK AIF FINANCE PAF 20 PK AIF FINANCE 2020 A-F 6.83% 01/20/35	.....	07/10/2023	Redemption 100.0000	.....	17	17	.....	.....	.....	.....	.....	.....	.....	17	.....	.....	(17)	01/20/2035	1 F FE
..71680*-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.64% 01/31/57	.....	08/31/2023	Paydown	.....	(106,562)	(106,562)	(111,090)	(114,770)	.....	.....	.....	4,177	.....	(106,562)	.....	.....	36	01/31/2057	1 G PL
..71680*-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.44% 01/31/57	.....	08/31/2023	Paydown	.....	49	49	51	.....	.....	(2)	.....	(2)	.....	49	.....	.....	1	01/31/2057	2 B PL
..71680*-BV-7	Petros PACE Finance LLC Petros PACE Finance LLC 5.890% 01/31/57	.....	07/03/2023	CSLR RPL Payout	.....	25,794	27,738	25,794	28,928	.....	(54)	3,070	(3,124)	.....	25,804	(10)	(10)	1,253	01/31/2057	2 B PL
..71680*-BX-3	Petros PACE Finance LLC Petros PACE Finance LLC 5.890% 01/31/57	.....	07/03/2023	CSLR RPL Payout	.....	30,484	32,160	30,484	33,539	.....	(77)	2,946	(3,023)	.....	30,486	(1)	(1)	1,490	01/31/2057	2 B PL
..71680*-C*-1	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 6.98% 01/31/57	.....	07/03/2023	CSLR RPL Payout	.....	74,697	74,548	74,697	77,664	.....	(147)	2,820	(2,967)	.....	74,697	1	1	3,886	01/31/2057	2 B PL
..71680*-CH-7	Petros PACE Finance LLC Petros PACE Finance Sub-Cert 6.98% 01/31/57	.....	07/03/2023	CSLR RPL Payout	.....	2,236	2,214	2,236	2,308	.....	(3)	67	(70)	.....	2,237	(1)	(1)	102	01/31/2057	2 B PL
..71680*-CX-0	Petros PACE Finance LLC Petros PACE Finance LLC 7.14% 01/31/57	.....	07/03/2023	CSLR RPL Payout	.....	27,281	26,730	27,281	27,662	.....	(64)	517	(581)	.....	27,280	1	1	1,225	01/31/2057	2 B PL
..71680*-CN-6	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.49% 01/31/57	.....	07/03/2023	CSLR RPL Payout	.....	7,055	6,739	7,026	.....	.....	(27)	.....	(27)	.....	6,999	56	56	256	01/31/2057	2 B PL
..71680*-CR-5	Petros PACE Finance LLC Petros CPACE Class B Sub 7.41% 01/31/57	.....	07/03/2023	CSLR RPL Payout	.....	17,368	16,694	17,368	17,403	.....	(27)	9	(36)	.....	17,367	1	1	643	01/31/2057	2 B PL
..96238*-AA-5	WFLF 2023-1A D Wheel Is Fleet Lease 1 - Class A 6.23% 11/18/38	.....	08/18/2023	Redemption 100.0000	.....	9,972,600	9,972,600	9,969,473	.....	.....	3,202	.....	3,202	.....	9,972,600	.....	.....	183,910	11/18/2038	1 A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..BL3541-34-1	INEOS US PETROCH STYRO TL B 1L USD 8.590%		09/29/2023	Redemption 100.0000		1,213	1,213	1,206	1,209		4		4		1,213				71	01/29/2026	3.B FE
..BL3554-49-2	CATALENT PHARMA CTLT TL B3 1L USD 7.810%		09/29/2023	Redemption 100.0000		1,847	1,847	1,842	1,843		4		4		1,847				99	02/22/2028	3.B FE
..BL3613-00-9	CABLE ONE INC CABO TL B4 1L USD 7.802%		09/29/2023	Redemption 100.0000		3,831	3,831	3,812	3,817		15		15		3,831				202	05/03/2028	3.B FE
..BL3646-99-1	FOCUS FINANCIAL FOCUS TL B 1L USD 8.207%		09/29/2023	Various		1,667	1,667	1,657	1,659		8		8		1,667				94	06/30/2028	4.A FE
..BL3689-74-4	SEAWORLD PARKS SEAS TL B 1L USD 8.852%		09/29/2023	Redemption 100.0000		4,000	4,000	3,960	3,968		32		32		4,000				243	08/25/2028	3.B FE
..BL3705-80-5	SYCAMORE BUYER L SYBULL TL B 1L USD 8.178%		09/29/2023	Redemption 100.0000		2,500	2,500	2,488	2,488		12		12		2,500				141	07/22/2029	3.C FE
..BL3788-28-0	ICU MEDICAL INC ICU TL B 1L USD 7.384%		09/29/2023	Redemption 100.0000		2,500	2,500	2,488	2,489		11		11		2,500				143	01/06/2029	3.C FE
..BL3571-58-7	TRINSEO MATERIA TSE TL B2 1L USD 0.264%	D.....	09/29/2023	Redemption 100.0000		2,500	2,500	2,488	2,490		10		10		2,500				142	05/03/2028	4.B FE
..284398-44-3	74 Rickard Rd Sydney Univ Loan Notes 4.300%	B.....	07/29/2023	Redemption 0.0000				(.74)	(1,474)							74		74	5	01/05/2051	1.C Z
19099999999, Subtotal - Bonds - Unaffiliated Bank Loans																					
25099999997, Total - Bonds - Part 4																					
25099999998, Total - Bonds - Part 5																					
25099999999, Total - Bonds																					
45099999997, Total - Preferred Stocks - Part 4																					
45099999998, Total - Preferred Stocks - Part 5																					
45099999999, Total - Preferred Stocks																					
59899999997, Total - Common Stocks - Part 4																					
59899999998, Total - Common Stocks - Part 5																					
59899999999, Total - Common Stocks																					
59999999999, Total - Preferred and Common Stocks																					
60099999999 - Totals																					

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/23/2023	06/25/2024	1	392,000	4978.84		588		68		68	(520)				1,883		0001
INDEX/SPX13IS5																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H8BC BANK PLC	11/30/2022	11/30/2023	1	593,000	4686.01	4,535						(466)				1,204		0001
INDEX/SPX200NSA																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/27/2023	06/27/2024	1	440,000	4897.25		1,320		136		136	(1,184)				1,896		0001
INDEX/SPX129ISY				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE1B/P-4R0TD8PU41	04/10/2023	04/10/2024	1	478,000	4643.29		2,390		95		95	(2,285)				1,738		0001
INDEX/SPX40SPR5				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EX07DE/VDH4H0FF07349	01/09/2023	01/09/2024	1	536,000	100		3,859		417		417	(3,442)				1,410		0001
INDEX/SPX150ISJ				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	02/17/2023	02/16/2024	1	445,000	100		3,293					(3,239)				1,373		0001
INDEX/SPX250SH				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EX07DE/VDH4H0FF07349	06/09/2023	06/10/2024	1	328,000	100		3,411		1,223		1,223	(2,189)				1,398		0001
INDEX/SPX206SA				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H8BC BANK PLC	04/06/2023	04/09/2024	1	429,000	100		3,046		3,606		3,606	560				1,556		0001
INDEX/SPXFP00PS8				H8BC BANK PLC	06/12/2023	06/12/2024	1	525,000	100		4,725		1,882		1,882	(2,843)				2,198		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EX07DE/VDH4H0FF07349	06/12/2023	06/12/2024	1	600,000	100		4,390		87		87	(4,239)				1,594		0001
INDEX/SPX40PSZ				SOCIETE GENERALE SA	01/11/2023	01/11/2024	1		100													
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE1B/P-4R0TD8PU41	04/06/2023	04/05/2024	1	569,000	100		4,040		1,128		1,128	(2,912)				2,042		0001
INDEX/SPX4023ST				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H8BC BANK PLC	10/28/2022	10/27/2023	1	636,000	100	4,706										865		0001
INDEX/SPX200RE				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EX07DE/VDH4H0FF07349	04/21/2023	04/23/2024	1	489,000	100		4,010		358		358	(3,652)				1,837		0001
INDEX/SPX2504S0				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H8BC BANK PLC	09/08/2023	09/06/2024	1	373,000	100		2,835		951		951	(1,893)				1,805		0001
INDEX/SPX6006ST				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	06/09/2023	06/07/2024	1	370,000	100		3,515		1,113		1,113	(2,402)				1,534		0001
INDEX/SPX2506S9				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE1B/P-4R0TD8PU41	10/28/2022	10/27/2023	1	484,000	4408.2	7,744						(1,104)				668		0001
INDEX/SPX40PS7				CREDIT SUISSE (USA)	12/02/2022	12/01/2023	1	420,000	100	3,150						(227)				866		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	07/18/2023	07/18/2024	1	295,000	100		2,832		77		77	(2,755)				1,319		0001
INDEX/SPXFP00ISY				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE1B/P-4R0TD8PU41	10/06/2022	10/06/2023	1	511,000	100	4,037			2,568		2,568	(936)				328		0001
INDEX/SPX40PS91				CREDIT SUISSE (USA)	06/30/2023	07/01/2024	1	364,000	100		3,858		15		15	(3,843)				1,590		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	12/22/2022	12/22/2023	1	718,000	100		4,954		299		299	(4,029)				1,712		0001
INDEX/SPX600ZS6				H8BC BANK PLC	02/09/2023	02/09/2024	1	429,000	100		3,046		95		95	(2,951)				1,290		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	03/09/2023	03/07/2024	1	345,000	100		2,657		3,105		3,105	448				1,139		0001
INDEX/SPX150ZSR				H8BC BANK PLC	10/28/2022	10/27/2023	1	462,000	100	2,911						(675)				628		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE1B/P-4R0TD8PU41	03/06/2023	03/01/2024	1	438,604	4399		6,779		2,145		2,145	(4,534)				1,420		0001
INDEX/SPX206S0				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE1B/P-4R0TD8PU41	02/03/2023	02/02/2024	1	574,000	4601.83		4,305		4		4	(4,301)				1,680		0001
INDEX/SPX40PS4B				CREDIT SUISSE (USA)	08/10/2023	08/12/2024	1	456,000	100		11,628		9,426		9,426	(2,202)				2,125		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA																		
INDEX/SPX9213S2				SOCIETE GENERALE SA	03/29/2023	03/28/2024	1	469,000	100		3,564		100		100	(3,464)				1,647		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NBE1B/P-4R0TD8PU41																		
INDEX/SPX40PSND																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC 11EBN30JCE0V/H4R804	12/09/2022	12/08/2023	1	669,000	100	5,352			187		187	(2,655)				1,454		0001	
INDEX/SPX500/SB				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	07/28/2023	07/26/2024	1	538,000	100	5,326	5,326		3		3	(5,323)				2,439		0001	
INDEX/SPX2507/S9				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	07/17/2023	07/17/2024	1	535,000	100		4,173		120		120	(4,053)				2,388		0001	
INDEX/SPX2506/SY				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	02/17/2023	02/20/2024	1	480,000	100		3,552		18		18	(3,534)				1,502		0001	
INDEX/SPX2503/SJ				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	03/14/2023	03/11/2024	1	379,000	100		2,729		3,157		3,157	429				1,266		0001	
INDEX/SPX250234				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	04/06/2023	04/08/2024	1	463,000	100		3,936		3,928		3,928	(8)				1,675		0001	
INDEX/SPX00P/S7				HSBC BANK PLC																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC 11EBN30JCE0V/H4R804	02/28/2023	02/28/2024	1	516,000	100		4,283		179		179	(4,104)				1,659		0001	
INDEX/SPX008/SX				HSBC BANK PLC																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	11EBN30JCE0V/H4R804	02/10/2023	02/12/2024	1	521,000	100		3,699		1		1	(3,699)				1,584		0001	
INDEX/SPX0058/I				CANADIAN IMPERIAL BANK OF COM																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	21G119DL770X/H4C3ZE78	12/29/2022	12/29/2023	1	372,000	4128.35	10,602		13,085		13,085	2,381					924		0001	
INDEX/SPX25023T				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	03/31/2023	04/01/2024	1	514,000	100		3,906		119		119	(3,787)				1,825		0001	
INDEX/SPX2505/SN				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	05/25/2023	05/24/2024	1	517,000	100		5,325		420		420	(4,905)				2,083		0001	
INDEX/SPX2502L				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	03/24/2023	03/25/2024	1	429,000	100		2,703		320		320	(2,383)				1,494		0001	
INDEX/SPX150/SX				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	12/27/2022	12/27/2023	1	635,000	100	4,445						(3,952)				1,559		0001	
INDEX/SPX1506/S0				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	10/21/2022	10/20/2023	1	395,000	100	2,844						(1,727)				462		0001	
INDEX/SPX400/5B2				SOCIETE GENERALE SA																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1BXP4R0TD8PU41	10/26/2022	10/26/2023	1	544,000	100	3,536						(639)				726		0001	
INDEX/SPX133/SI				BNP PARIBAS SA																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	ROMUISPUBMPROK/GP93	07/17/2023	07/17/2024	1	529,000	5074.57		1,375		90		90	(1,285)				2,382		0001	
INDEX/SPX500/P95				HSBC BANK PLC																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	11EBN30JCE0V/H4R804	10/14/2022	10/13/2023	1	335,000	4091.87	6,198			9,444		9,444	4,401				316		0001	
INDEX/SPX413/S9				BNP PARIBAS SA																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	ROMUISPUBMPROK/GP93	01/19/2023	01/19/2024	1	692,000	4351.12		6,090		1,340		1,340	(4,749)				1,908		0001	
INDEX/SPX113/S0				BNP PARIBAS SA																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	ROMUISPUBMPROK/GP93	04/28/2023	04/30/2024	1	595,000	4701.09		2,261		227		227	(2,034)				2,273		0001	
INDEX/SPX600/8S1				HSBC BANK PLC																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	11EBN30JCE0V/H4R804	09/15/2023	09/17/2024	1	513,000	100		4,001		1,689		1,689	(2,312)				2,522		0001	
INDEX/SPX130/31				BNP PARIBAS SA																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	ROMUISPUBMPROK/GP93	03/31/2023	04/02/2024	1	595,000	4625.03		3,182		152		152	(3,030)				1,798		0001	
INDEX/SPX500/S1T				HSBC BANK PLC																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	11EBN30JCE0V/H4R804	12/21/2022	12/21/2023	1	812,000	4450.51	6,577		2		2	2	(3,891)				1,924		0001	
INDEX/SPX25023M				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	03/24/2023	03/26/2024	1	266,000	100		1,516					(1,516)				929		0001	
INDEX/SPX150/S4				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	01/20/2023	01/19/2024	1	228,000	100		1,596		16		16	(1,580)				629		0001	
INDEX/SPX25055C				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	05/18/2023	05/17/2024	1	495,000	100		4,158		391		391	(3,767)				1,965		0001	
INDEX/SPX2504SE				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	04/26/2023	04/26/2024	1	372,000	100		2,790		89		89	(2,701)				1,407		0001	
INDEX/SPX250096				CREDIT SUISSE (USA)																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	INC EXD7DE/VDH4H0FF07349	02/17/2023	02/16/2024	1	341,000	100		2,523					(2,523)				1,052		0001	
INDEX/SPX113/S1T				BNP PARIBAS SA																			
Purchased Call/S&P 500	FixedAnnui tyHedge	N/A	Equi ty/Index	ROMUISPUBMPROK/GP93	05/03/2023	05/03/2024	1	698,000	100		18,776		21,367		21,367	2,391				2,685		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	04/06/2023	04/05/2024	1	438,000	100		3,110		1,849		1,849	(1,261)				1,572		0001
INDEX/SP25038				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/14/2023	03/14/2024	1	356,000	100		2,528		1,078		1,078	(1,450)				1,200		0001
INDEX/SP25023				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	10/10/2022	10/10/2023	1	371,000	100		2,189					(1,392)				307		0001
INDEX/SP150S8N				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/08/2022	11/08/2023	1	810,000	100		5,832		120		120	(3,860)				1,324		0001
INDEX/SP140S8J				CREDIT SUISSE (USA)	10/31/2022	10/31/2023	1	365,000	100		2,592					(126)				532		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	01/20/2023	01/19/2024	1	521,000	100		4,012		1,757		1,757	(2,255)				1,437		0001
INDEX/SP150198				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	08/04/2023	08/05/2024	1	217,000	100		2,213		315		315	(1,889)				1,000		0001
INDEX/SP250736				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/06/2023	06/06/2024	1	393,000	100		4,127		2,157		2,157	(1,970)				1,625		0001
INDEX/SP19F0006E				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	12/07/2022	12/07/2023	1	478,000	4190.46		14,866		5,279		5,279	(2,060)				1,032		0001
INDEX/SP140S87				SOCIETE GENERALE SA	10/14/2022	10/13/2023	1	430,000	3917.76		18,189		44,949		44,949	23,376				406		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	02/08/2023	02/08/2024	1	509,000	4735.54		1,782		3		3	(1,778)				1,525		0001
INDEX/SP113S1J				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	04/02/2024	1	562,000	4325.05		15,455		10,752		10,752	(4,703)				2,001		0001
INDEX/SP140S87				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/22/2023	09/23/2024	1	539,000	4721.83		4,851		3,980		3,980	(871)				2,673		0001
INDEX/SP15029F				CREDIT SUISSE (USA)	02/06/2023	02/06/2024	1	376,000	100		2,970		1,031		1,031	(1,940)				1,118		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/14/2023	03/12/2024	1	426,000	100		3,067		2,873		2,873	(194)				1,428		0001
INDEX/SP250235				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/10/2023	05/10/2024	1	410,000	100		3,198		1,319		1,319	(1,879)				1,602		0001
INDEX/SP250587				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	08/14/2023	08/14/2024	1	407,000	100		3,093		450		450	(2,643)				1,902		0001
INDEX/SP250736				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/21/2022	10/23/2023	1	520,000	100		2,964					(404)				653		0001
INDEX/SP250489				CREDIT SUISSE (USA)	04/25/2023	04/25/2024	1	416,000	100		2,870		199		199	(2,671)				1,570		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/13/2023	06/13/2024	1	475,000	100		5,320		804		804	(4,516)				1,993		0001
INDEX/SP140S86				SOCIETE GENERALE SA	05/26/2023	05/29/2024	1	292,000	100		2,511		195		195	(2,316)				1,189		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/12/2023	05/14/2024	1	524,000	4882.89		1,624		502		502	(1,122)				2,066		0001
INDEX/SP113N8				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/16/2022	11/16/2023	1	467,000	4473.43		6,211		246		246	(1,015)				838		0001
INDEX/SP140S88				SOCIETE GENERALE SA	05/01/2024	05/01/2024	1	462,000	4880.52		1,940					(1,694)				1,769		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/26/2023	09/26/2024	1	516,000	100		3,870		3,625		3,625	(245)				2,569		0001
INDEX/SP113N8E				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	04/19/2023	04/19/2024	1	552,000	4383.02		12,310		8,080		8,080	(4,223)				2,053		0001
INDEX/SP140S81				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/17/2023	03/19/2024	1	444,000	4184.93		11,677		19,887		19,887	8,210				1,520		0001
INDEX/SP140S87				SOCIETE GENERALE SA	11/25/2022	11/24/2023	1	411,000	4473.02		6,042					(1,080)				798		0001
INDEX/SP140S86				INC																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call1/S&P 500 INDEX/SPX40599	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/28/2022	10/27/2023	1	380,000	4338.03	8,073						(1,522)				530		0001
Purchased Call1/S&P 500 INDEX/SPX40599	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	06/07/2023	06/07/2024	1	747,000	100	20,244			19,955		19,955	(289)				3,097		0001
Purchased Call1/S&P 500 INDEX/SPX250155	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/10/2023	03/08/2024	1	384,000	100	2,035			2,143		2,143	107				1,271		0001
Purchased Call1/S&P 500 INDEX/SPX00582	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/02/2023	03/01/2024	1	523,000	100	3,818			1,451		1,451	(2,367)				1,893		0001
Purchased Call1/S&P 500 INDEX/SPX40531	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/11/2022	11/10/2023	1	638,000	4252.47	21,373			19		19	(5,405)				1,069		0001
Purchased Call1/S&P 500 INDEX/SPX41319F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/10/2023	01/10/2024	1	443,000	4123.05	14,862			15,686		15,686	835				1,187		0001
Purchased Call1/S&P 500 INDEX/SPX113X3	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/21/2023	06/21/2024	1	476,000	5016.18	619			57		57	(561)				2,028		0001
Purchased Call1/S&P 500 INDEX/SPX60068U	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	09/08/2023	09/09/2024	1	337,000	100	2,831			1,015		1,015	(1,816)				1,638		0001
Purchased Call1/S&P 500 INDEX/SPX15019N	FixedAnnuity hedge	N/A	Equity/Index	INC	12/02/2022	12/04/2023	1	605,000	100	4,538						(376)				1,277		0001
Purchased Call1/S&P 500 INDEX/SPX250151	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	02/27/2023	02/27/2024	1	417,000	100	3,253			69		69	(3,184)				1,337		0001
Purchased Call1/S&P 500 INDEX/SPX60038B	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	09/29/2023	09/27/2024	1	289,000	100	2,457			1,672		1,672	(785)				1,441		0001
Purchased Call1/S&P 500 INDEX/SPX70015Z	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	05/04/2023	05/03/2024	1	631,000	100	5,111			2,055		2,055	(3,056)				2,427		0001
Purchased Call1/S&P 500 INDEX/SPX600794	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	09/11/2023	09/11/2024	1	409,000	100	3,477			1,057		1,057	(2,420)				1,994		0001
Purchased Call1/S&P 500 INDEX/SPX150154	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/12/2022	12/12/2023	1	607,000	100	4,188						(1,865)				1,357		0001
Purchased Call1/S&P 500 INDEX/SPX14068C	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/04/2022	11/06/2023	1	263,000	100	5,102			8,330		8,330	3,007				419		0001
Purchased Call1/S&P 500 INDEX/SPX25028X	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/24/2023	03/22/2024	1	620,000	100		4,712		238		238	(4,474)				2,140		0001
Purchased Call1/S&P 500 INDEX/SPX25030	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	04/18/2023	04/18/2024	1	488,000	100		4,084		559		559	(3,525)				1,948		0001
Purchased Call1/S&P 500 INDEX/SPX70005C	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	12/28/2022	12/28/2023	1	430,000	100	3,311						(3,075)				1,062		0001
Purchased Call1/S&P 500 INDEX/SPX15015T	FixedAnnuity hedge	N/A	Equity/Index	INC	11/21/2022	11/21/2023	1	302,000	100	2,054						(849)				570		0001
Purchased Call1/S&P 500 INDEX/SPX20106A	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	10/03/2022	10/03/2023	1	259,000	100	1,761						(1,213)				117		0001
Purchased Call1/S&P 500 INDEX/SPX500169	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	12/07/2022	12/07/2023	1	480,000	100	3,264						(1,618)				1,036		0001
Purchased Call1/S&P 500 INDEX/SPX25058A	FixedAnnuity hedge	N/A	Equity/Index	INC	05/15/2023	05/15/2024	1	484,000	100		4,150		1,095		1,095	(3,055)				1,952		0001
Purchased Call1/S&P 500 INDEX/SPX250583	FixedAnnuity hedge	N/A	Equity/Index	INC	05/11/2023	05/10/2024	1	483,000	100		4,057		2,504		2,504	(1,553)				1,888		0001
Purchased Call1/S&P 500 INDEX/SPX150136	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/30/2022	11/30/2023	1	574,000	100	4,649						(189)				1,173		0001
Purchased Call1/S&P 500 INDEX/SPX25068T	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	06/30/2023	06/28/2024	1	557,000	100		5,904		16		16	(5,889)				2,404		0001
Purchased Call1/S&P 500 INDEX/SPX250588	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/12/2023	05/13/2024	1	389,000	100		3,579		1,222		1,222	(2,356)				1,530		0001
Purchased Call1/S&P 500 INDEX/SPX250230	FixedAnnuity hedge	N/A	Equity/Index	INC	03/13/2023	03/08/2024	1	786,000	100		5,382		6,610		6,610	1,248				2,536		0001
Purchased Call1/S&P 500 INDEX/SPX150155	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	11/11/2022	11/10/2023	1	368,000	100	2,448						(1,099)				603		0001

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Purchased Call/S&P 500 INDEX/SP'2506S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	06/29/2023	06/28/2024	1	470,000	100		4,559		611		611	(3,948)					2,029	0001	
Purchased Call/S&P 500 INDEX/SP'P00J64	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	05/05/2023	05/06/2024	1	337,000	100		2,561		2,268		2,268	(238)					1,305	0001	
Purchased Call/S&P 500 INDEX/SP'E00JSC	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	12/09/2022	12/08/2023	1	509,000	100	3,258			2			(1,747)					1,107	0001	
Purchased Call/S&P 500 INDEX/SP'G00J3C	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	09/29/2023	09/30/2024	1	282,000	100		2,397		1,636			(761)					1,412	0001	
Purchased Call/S&P 500 INDEX/SP'G00J98T	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	09/20/2023	09/20/2024	1	400,000	100		3,240		1,712		1,712	(1,528)					1,975	0001	
Purchased Call/S&P 500 INDEX/SP'G00J3D	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	09/29/2023	10/01/2024	1	253,000	100		2,151		1,476		1,476	(675)					1,288	0001	
Purchased Call/S&P 500 INDEX/SP'A00J3M	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/19/2023	04/19/2024	1	688,000	100		4,943		400		400	(4,543)					2,485	0001	
Purchased Call/S&P 500 INDEX/SP'A0J3J	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	06/14/2023	06/14/2024	1	444,000	100		4,973		815		815	(4,158)					1,866	0001	
Purchased Call/S&P 500 INDEX/SP'X150J96	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	11/11/2022	11/13/2023	1	542,000	100	3,523						(1,628)					941	0001	
Purchased Call/S&P 500 INDEX/SP'X2J28Y	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	04/03/2023	04/03/2024	1	550,000	100		3,520		251		251	(3,269)					1,963	0001	
Purchased Call/S&P 500 INDEX/SP'A0J3S0	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/25/2022	10/25/2023	1	403,000	4437.98	5,844						(752)					527	0001	
Purchased Call/S&P 500 INDEX/SP'X2J38Z	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	04/21/2023	04/22/2024	1	409,000	100		3,354		457		457	(2,887)					1,533	0001	
Purchased Call/S&P 500 INDEX/SP'X2J506S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	06/20/2023	06/20/2024	1	465,000	100		4,960		797		797	(4,162)					1,935	0001	
Purchased Call/S&P 500 INDEX/SP'X150J9C	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	01/20/2023	01/22/2024	1	890,000	100		5,607					(5,607)					2,487	0001	
Purchased Call/S&P 500 INDEX/SP'X2J506S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	06/09/2023	06/11/2024	1	476,000	100		4,522		1,599		1,599	(2,923)					1,989	0001	
Purchased Call/S&P 500 INDEX/SP'X2J37C	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	08/04/2023	08/06/2024	1	366,000	100		3,440		450		450	(2,991)					1,689	0001	
Purchased Call/S&P 500 INDEX/SP'X2J505S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	05/19/2023	05/20/2024	1	473,000	100		4,541		1,246		1,246	(3,295)					1,890	0001	
Purchased Call/S&P 500 INDEX/SP'X1J3S9A	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/17/2022	10/17/2023	1	554,000	3893.11	23,933			42,900		42,900	20,415					598	0001	
Purchased Call/S&P 500 INDEX/SP'G00J6V	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	09/08/2023	09/10/2024	1	353,000	100		2,965		1,101		1,101	(1,865)					1,718	0001	
Purchased Call/S&P 500 INDEX/SP'X2J50J3Z	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	03/13/2023	03/08/2024	1	672,000	100		4,301		4,885		4,885	594					2,225	0001	
Purchased Call/S&P 500 INDEX/SP'X150J9K	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	12/02/2022	12/01/2023	1	287,000	100	2,296						(75)					591	0001	
Purchased Call/S&P 500 INDEX/SP'X150J9E	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	11/02/2022	11/02/2023	1	739,000	100	4,434						(197)					1,111	0001	
Purchased Call/S&P 500 INDEX/SP'E00J9X	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	12/05/2022	12/05/2023	1	617,000	100	4,813			1		1	(1,638)					1,312	0001	
Purchased Call/S&P 500 INDEX/SP'X2J505S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	05/26/2023	05/28/2024	1	487,000	100		5,260		111		111	(5,148)					1,979	0001	
Purchased Call/S&P 500 INDEX/SP'X2J505S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	05/19/2023	05/17/2024	1	534,000	100		4,592		415		415	(4,178)					2,119	0001	
Purchased Call/S&P 500 INDEX/SP'X2J54S5	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	04/24/2023	04/24/2024	1	448,000	100		3,226		6		6	(3,220)					1,687	0001	
Purchased Call/S&P 500 INDEX/SP'A0J53Z	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/12/2023	01/12/2024	1	657,000	100		5,585		141		141	(5,443)					1,753	0001	
Purchased Call/S&P 500 INDEX/SP'X150J94	FixedAnnui tyHedge	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	11/11/2022	11/10/2023	1	292,000	100	1,927						(581)					489	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	09/30/2022	10/02/2023	1	476,000	100	3,142										176		0001
INDEX/SPY150SH				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/06/2023	01/05/2024	1	372,000	100	2,418			21		21	(2,397)				959		0001
INDEX/SPY150SE				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	01/06/2023	01/08/2024	1	666,000	100		4,329		411		411	(3,918)				1,743		0001
INDEX/SPY150SF				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	07/20/2023	07/19/2024	1	432,000	100		4,406		416		416	(3,991)				1,985		0001
INDEX/SPY230730				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/01/2023	05/31/2024	1	1,394,156	4180		33,807		34,429		34,429	622				6,476		0001
INDEX/SPY113SSM				ROMUISPUBIPROK0KSP83 SOCIETE GENERALE SA																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	05/01/2023	05/01/2024	1	451,000	100		3,698		13		13	(3,863)				1,727		0001
INDEX/SPY40SR89				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/06/2022	10/03/2023	1	1,413,562	3700	19,387			32,814		32,814	12,073				841		0001
INDEX/SPYH10E34				ROMUISPUBIPROK0KSP83																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	12/20/2022	12/20/2023	1	662,000	100	5,759			1,551		1,551	(3,517)				1,559		0001
INDEX/SPY200/SP				11EBVN30UE0V/HHR804																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	06/23/2023	06/24/2024	1	362,000	100		4,054		182		182	(3,872)				1,551		0001
INDEX/SPY2506SL				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/12/2023	06/10/2024	1	1,212,279	4299		10,005		9,287		9,287	(719)				5,056		0001
INDEX/SPY1130G				ROMUISPUBIPROK0KSP83																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/03/2023	02/02/2024	1	333,000	100		2,864		35		35	(2,829)				974		0001
INDEX/SPY40SR4E				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	03/31/2023	03/28/2024	1	605,000	100		4,538					(4,538)				2,124		0001
INDEX/SPY40SRN0				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	09/19/2023	09/19/2024	1	487,000	100		4,334		1,944		1,944	(2,980)				2,401		0001
INDEX/SPY60098L				11EBVN30UE0V/HHR804																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	12/07/2022	12/06/2023	1	2,979,593	3941	59,086			87,908		87,908	33,782				6,383		0001
INDEX/SPY1130/SP				21G119DL770XK43ZE78																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/25/2023	04/24/2024	1	1,258,000	4137.04		16,857		18,813		18,813	1,956				4,737		0001
INDEX/SPY1130SH				ROMUISPUBIPROK0KSP83																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/12/2023	06/11/2024	1	2,179,522	4299		29,862		27,506		27,506	(2,356)				9,109		0001
INDEX/SPYF0015X				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	01/06/2023	01/05/2024	1	458,000	100		3,252		4,275		4,275	1,023				1,181		0001
INDEX/SPY1130G				11EBVN30UE0V/HHR804																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/11/2023	05/10/2024	1	1,386,522	4138		16,937		18,969		18,969	2,032				5,466		0001
INDEX/SPYJ1739P				ROMUISPUBIPROK0KSP83																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/04/2023	08/02/2024	1	1,330,026	4509		15,414		11,682		11,682	(3,722)				6,089		0001
INDEX/SPY40SR4F				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/27/2023	02/23/2024	1	2,211,312	3870		47,289		61,357		61,357	14,068				6,993		0001
INDEX/SPY40SRJ57				02NEB1BXP40T08PU41																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	01/04/2023	01/03/2024	1	1,377,521	3826		19,714		29,755		29,755	10,041				3,514		0001
INDEX/SPYF0016G				21G119DL770XK43ZE78																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/03/2023	02/05/2024	1	413,000	100		3,015		316		316	(2,689)				1,223		0001
INDEX/SPY40SR4F				02NEB1BXP40T08PU41																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/05/2022	10/05/2023	1	571,000	100	3,654						(1,061)				334		0001
INDEX/SPY40SR9H				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	07/05/2023	07/05/2024	1	569,000	100		6,544		1,047		1,047	(5,497)				2,487		0001
INDEX/SPY40SR36				CRDIT SUISSE (USA) INC	11/17/2022	11/17/2023	1	640,000	100	3,988						(1,242)				1,160		0001
INDEX/SPY150JSE				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CRDIT SUISSE (USA) INC	06/22/2023	06/21/2024	1	386,000	100		3,744		117		117	(3,628)				1,644		0001
INDEX/SPY2506SJ				EXD7DEVFH4H0FF07349																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/18/2022	10/18/2023	1	602,000	100	3,853						(1,568)				688		0001
INDEX/SPY40SR4J				02NEB1BXP40T08PU41																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	04/13/2023	04/12/2024	1	418,000	100		3,344		1,115		1,115	(2,229)				1,528		0001
INDEX/SPYF00564				11EBVN30UE0V/HHR804																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX1319SA	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	01/09/2023	01/08/2024	1	1,822,897	3885		18,275		26,108		26,108	7,833				4,771		0001
Purchased Call/S&P 500 INDEX/SPX1318SD	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	02/06/2023	02/02/2024	1	2,531,526	.4136		55,869		64,910		64,910	9,041				7,407		0001
Purchased Call/S&P 500 INDEX/SPX15019B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	11/28/2022	11/28/2023	1	505,000	100	4,192						(546)				1,015		0001
Purchased Call/S&P 500 INDEX/SPX1335S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	02/27/2023	02/23/2024	1	1,774,608	3970		20,052		25,782		25,782	5,730				5,612		0001
Purchased Call/S&P 500 INDEX/SPX1505SX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	10/25/2022	10/25/2023	1	578,000	100	4,219						(795)				756		0001
Purchased Call/S&P 500 INDEX/SPX1313EP	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	10/10/2022	10/06/2023	1	1,805,271	3840	28,515			51,450		51,450	17,387				1,157		0001
Purchased Call/S&P 500 INDEX/SPX1503U2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	11/10/2022	11/10/2023	1	395,000	100	2,528						(1,141)				662		0001
Purchased Call/S&P 500 INDEX/SPX1319SZ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	06/27/2023	06/27/2024	1	271,000	100	2,846			37		37	(2,809)				1,188		0001
Purchased Call/S&P 500 INDEX/SPX1313B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	04/24/2023	04/19/2024	1	1,731,338	.4132		32,615		36,114		36,114	3,439				6,440		0001
Purchased Call/S&P 500 INDEX/SPX0519G	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC 02NBE1BXP40TD8PU41	10/17/2022	10/17/2023	1	509,000	100	3,716						(2,228)				549		0001
Purchased Call/S&P 500 INDEX/SPX211SH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3UGHI6C7Y1BU11	02/01/2023	01/31/2024	1	2,038,300	4077		85,765		99,880		99,880	14,125				5,916		0001
Purchased Call/S&P 500 INDEX/SPX1314KE	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	08/14/2023	08/12/2024	1	3,334,645	.4464		32,816		26,958		26,958	(5,859)				15,538		0001
Purchased Call/S&P 500 INDEX/SPX0519G4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC 02NBE1BXP40TD8PU41	03/21/2023	03/15/2024	1	1,325,966	3958		26,890		34,327		34,327	7,437				4,485		0001
Purchased Call/S&P 500 INDEX/SPX1133S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	05/18/2023	05/16/2024	1	1,265,849	.4110		12,723		13,626		13,626	902				5,013		0001
Purchased Call/S&P 500 INDEX/SPX0525BC	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/28/2022	10/30/2023	1	663,000	100	4,044						(131)				950		0001
Purchased Call/S&P 500 INDEX/SPX1319KX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	11/21/2022	11/17/2023	1	2,188,888	3965	42,250			63,799		63,799	26,112				3,969		0001
Purchased Call/S&P 500 INDEX/SPX1335V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	07/05/2023	07/01/2024	1	1,686,694	.4450		19,818		15,939		15,939	(3,879)				7,320		0001
Purchased Call/S&P 500 INDEX/SPX2504N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	05/03/2023	05/03/2024	1	558,000	100		4,185		997		997	(3,188)				2,146		0001
Purchased Call/S&P 500 INDEX/SPX2506S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	06/21/2023	06/21/2024	1	560,000	100		5,320		213		213	(5,107)				2,386		0001
Purchased Call/S&P 500 INDEX/SPX009SX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H88C BANK PLC 11EBW80UJ0E0V1H4R804	04/11/2023	04/11/2024	1	487,000	100		3,628		2,867		2,867	(761)				1,812		0001
Purchased Call/S&P 500 INDEX/SPX2502P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	03/28/2023	03/28/2024	1	249,000	100		1,843		.71		.71	(1,772)				874		0001
Purchased Call/S&P 500 INDEX/SPX05339	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/16/2022	11/16/2023	1	487,000	100	3,628						(1,049)				882		0001
Purchased Call/S&P 500 INDEX/SPX2506SM	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	06/23/2023	06/25/2024	1	355,000	100		3,657		119		119	(3,538)				1,524		0001
Purchased Call/S&P 500 INDEX/SPX15019S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVDH4H0FF07349	11/25/2022	11/27/2023	1	510,000	100	3,723						(201)				1,017		0001
Purchased Call/S&P 500 INDEX/SPX1389R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	03/29/2023	03/27/2024	1	1,403,552	3976		18,155		22,635		22,635	4,480				4,914		0001
Purchased Call/S&P 500 INDEX/SPX13796	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	08/02/2023	08/01/2024	1	1,752,888	4577		20,939		15,175		15,175	(5,764)				8,025		0001
Purchased Call/S&P 500 INDEX/SPX1333B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	03/31/2023	03/28/2024	1	1,515,010	4051		32,448		38,814		38,814	6,366				5,320		0001
Purchased Call/S&P136SA	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	12/19/2022	12/15/2023	1	3,821,541	3852	42,358			66,889		66,889	24,232				8,719		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	11/04/2022	11/02/2023	1	1,207,300	3749	19,111	.....	.....	33,777	.....	33,777	12,946	.....	.....	.....	.....	1,815	.....	0001
INDEX/SPX13J6M	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	03/06/2023	03/05/2024	1	346,000	100	2,699	.....	.....	2,430	.....	2,430	(269)	.....	.....	.....	.....	1,135	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	01/19/2023	01/19/2024	1	462,000	100	.....	.....3,881	.....	.....	.....	.....	.....(3,881)	.....	.....	.....	.....	1,274	.....	0001
INDEX/SPX150V96	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	04/17/2023	04/17/2024	1	556,000	100	.....	.....3,836	.....	265	.....	265	(3,572)	.....	.....	.....	.....	2,098	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	12/12/2022	12/08/2023	1	2,340,925	3834	46,297	.....	.....	67,646	.....	67,646	26,127	.....	.....	.....	.....	5,089	.....	0001
INDEX/SPX1H136V	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	02/01/2023	01/31/2024	1	1,418,657	4077	.....	.....18,896	.....	22,278	.....	22,278	3,382	.....	.....	.....	.....	4,118	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	11/28/2022	11/24/2023	1	3,071,930	4026	35,945	.....	.....	52,603	.....	52,603	21,413	.....	.....	.....	.....	5,962	.....	0001
INDEX/SPX1H136P	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/29/2023	06/28/2024	1	1,798,048	4377	.....	.....18,417	.....	15,949	.....	15,949	(2,469)	.....	.....	.....	.....	7,765	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	02/13/2023	02/13/2024	1	501,000	4428.97	.....	.....10,371	.....	255	.....	255	(10,116)	.....	.....	.....	.....	1,529	.....	0001
INDEX/SPX250097	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EXOTDE/FD4H4QFF07349	01/23/2023	01/19/2024	1	2,137,264	3973	.....	.....28,998	.....	37,427	.....	37,427	8,428	.....	.....	.....	.....	5,983	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	07/17/2023	07/15/2024	1	3,716,972	4505	.....	.....74,762	.....	54,319	.....	54,319	(20,442)	.....	.....	.....	.....	16,337	.....	0001
INDEX/SPX133H	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	04/05/2023	04/05/2024	1	306,000	100	.....	.....2,142	.....	1,238	.....	1,238	(904)	.....	.....	.....	.....	1,098	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/06/2023	06/05/2024	1	2,111,252	4274	.....	.....25,056	.....	24,026	.....	24,026	(1,030)	.....	.....	.....	.....	8,719	.....	0001
INDEX/SPX137SA	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/09/2023	01/08/2024	1	2,344,838	3895	.....	.....42,561	.....	61,176	.....	61,176	18,614	.....	.....	.....	.....	6,137	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	03/14/2023	03/13/2024	1	2,313,456	3856	.....	.....42,312	.....	57,629	.....	57,629	15,317	.....	.....	.....	.....	7,777	.....	0001
INDEX/SPX262LSY	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	12/27/2022	12/26/2023	1	1,449,497	3845	17,791	.....	.....	27,576	.....	27,576	9,827	.....	.....	.....	.....	3,538	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	08/02/2023	08/02/2024	1	331,000	100	.....	.....2,780	.....	819	.....	819	(1,961)	.....	.....	.....	.....	1,518	.....	0001
INDEX/SPX00Z59	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	03/13/2023	03/11/2024	1	1,517,605	3862	.....	.....22,181	.....	30,319	.....	30,319	8,108	.....	.....	.....	.....	5,071	.....	0001
INDEX/SPX2LSY	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	04/03/2023	03/28/2024	1	1,319,089	4109	.....	.....25,580	.....	29,802	.....	29,802	4,222	.....	.....	.....	.....	4,632	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/21/2023	09/20/2024	1	455,000	100	.....	.....3,731	.....	2,792	.....	2,792	(939)	.....	.....	.....	.....	2,247	.....	0001
INDEX/SPX600A92	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	12/21/2022	12/21/2023	1	595,000	100	4,463	.....	.....	3,473	.....	3,473	59	.....	.....	.....	.....	1,410	.....	0001
INDEX/SPX00V9U	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/18/2023	09/16/2024	1	2,145,054	4450	.....	.....25,787	.....	21,724	.....	21,724	(4,063)	.....	.....	.....	.....	10,533	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	08/21/2023	08/21/2024	1	486,000	100	.....	.....3,402	.....	912	.....	912	(2,490)	.....	.....	.....	.....	2,297	.....	0001
INDEX/SPX139SU	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EXOTDE/FD4H4QFF07349	06/22/2023	06/21/2024	1	2,084,333	4370	.....	.....22,672	.....	19,937	.....	19,937	(2,735)	.....	.....	.....	.....	8,980	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/11/2023	09/09/2024	1	2,531,854	4457	.....	.....39,637	.....	27,754	.....	27,754	(5,983)	.....	.....	.....	.....	12,308	.....	0001
INDEX/SPX139S0	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	04/11/2023	04/10/2024	1	2,469,575	4109	.....	.....39,366	.....	45,259	.....	45,259	5,893	.....	.....	.....	.....	8,979	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	04/20/2023	04/18/2024	1	1,283,585	4154	.....	.....12,209	.....	13,414	.....	13,414	1,205	.....	.....	.....	.....	4,763	.....	0001
INDEX/SPX1196A	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	11/16/2022	11/15/2023	1	1,596,692	3992	26,824	.....	.....	40,644	.....	40,644	16,820	.....	.....	.....	.....	2,834	.....	0001
INDEX/SPX1H3.SI	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/01/2023	02/01/2024	1	1,418,657	4077	.....	.....18,896	.....	22,278	.....	22,278	3,382	.....	.....	.....	.....	4,118	.....	0001
INDEX/SPX262LSY	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	07/17/2023	07/15/2024	1	3,716,972	4505	.....	.....74,762	.....	54,319	.....	54,319	(20,442)	.....	.....	.....	.....	16,337	.....	0001
INDEX/SPX133H	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	04/05/2023	04/05/2024	1	306,000	100	.....	.....2,142	.....	1,238	.....	1,238	(904)	.....	.....	.....	.....	1,098	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/06/2023	06/05/2024	1	2,111,252	4274	.....	.....25,056	.....	24,026	.....	24,026	(1,030)	.....	.....	.....	.....	8,719	.....	0001
INDEX/SPX137SA	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/09/2023	01/08/2024	1	2,344,838	3895	.....	.....42,561	.....	61,176	.....	61,176	18,614	.....	.....	.....	.....	6,137	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	03/14/2023	03/13/2024	1	2,313,456	3856	.....	.....42,312	.....	57,629	.....	57,629	15,317	.....	.....	.....	.....	7,777	.....	0001
INDEX/SPX262LSY	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	12/27/2022	12/26/2023	1	1,449,497	3845	17,791	.....	.....	27,576	.....	27,576	9,827	.....	.....	.....	.....	3,538	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	08/02/2023	08/02/2024	1	331,000	100	.....	.....2,780	.....	819	.....	819	(1,961)	.....	.....	.....	.....	1,518	.....	0001
INDEX/SPX00Z59	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	03/13/2023	03/11/2024	1	1,517,605	3862	.....	.....22,181	.....	30,319	.....	30,319	8,108	.....	.....	.....	.....	5,071	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	04/03/2023	03/28/2024	1	1,319,089	4109	.....	.....25,580	.....	29,802	.....	29,802	4,222	.....	.....	.....	.....	4,632	.....	0001
INDEX/SPX600A92	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/21/2023	09/20/2024	1	455,000	100	.....	.....3,731	.....	2,792	.....	2,792	(939)	.....	.....	.....	.....	2,247	.....	0001
INDEX/SPX00V9U	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	12/21/2022	12/21/2023	1	595,000	100	4,463	.....	.....	3,473	.....	3,473	59	.....	.....	.....	.....	1,410	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/18/2023	09/16/2024	1	2,145,054	4450	.....	.....25,787	.....	21,724	.....	21,724	(4,063)	.....	.....	.....	.....	10,533	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	08/21/2023	08/21/2024	1	486,000	100	.....	.....3,402	.....	912	.....	912	(2,490)	.....	.....	.....	.....	2,297	.....	0001
INDEX/SPX139SU	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EXOTDE/FD4H4QFF07349	06/22/2023	06/21/2024	1	2,084,333	4370	.....	.....22,672	.....	19,937	.....	19,937	(2,735)	.....	.....	.....	.....	8,980	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	09/11/2023	09/09/2024	1	2,531,854	4457	.....	.....39,637	.....	27,754	.....	27,754	(5,983)	.....	.....	.....	.....	12,308	.....	0001
INDEX/SPX139S0	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	04/11/2023	04/10/2024	1	2,469,575	4109	.....	.....39,366	.....	45,259	.....	45,259	5,893	.....	.....	.....	.....	8,979	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	04/20/2023	04/18/2024	1	1,283,585	4154	.....	.....12,209	.....	13,414	.....	13,414	1,205	.....	.....	.....	.....	4,763	.....	0001
INDEX/SPX1196A	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	11/16/2022	11/15/2023	1	1,596,692	3992	26,824	.....	.....	40,644	.....	40,644	16,820	.....	.....	.....	.....	2,834	.....	0001
INDEX/SPX1H3.SI	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	02/01/2023	02/01/2024	1	1,418,657	4077	.....	.....18,896	.....	22,278	.....	22,278	3,382	.....	.....	.....	.....	4,118	.....	0001
INDEX/SPX262LSY	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	07/17/2023	07/15/2024	1	3,716,972	4505	.....	.....74,762	.....	54,319	.....	54,319	(20,442)	.....	.....	.....	.....	16,337	.....	0001
INDEX/SPX133H	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	04/05/2023	04/05/2024	1	306,000	100	.....	.....2,142	.....	1,238	.....	1,238	(904)	.....	.....	.....	.....	1,098	.....	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/06/2023	06/05/2024	1	2,111,252	4274	.....	.....25,056	.....	24,026	.....	24,026	(1,030)	.....	.....	.....	.....	8,719	.....	0001
INDEX/SPX137SA	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/09/2023	01/08/2024																	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX13ESJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/10/2023	04/05/2024	1	1,781,579	4105	.....	28,236	.....	32,818	.....	32,818	4,582	.....	.....	.....	6,393	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX13ESK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/10/2023	04/08/2024	1	1,855,469	4105	.....	28,935	.....	31,301	.....	31,301	4,366	.....	.....	.....	6,711	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX05H9D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40TDBPU41	02/03/2023	02/02/2024	1	526,000	100	.....	4,524	.....	21	.....	21	(4,502)	.....	.....	.....	1,539	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPXH1ES0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/10/2022	10/06/2023	1	3,290,253	3840	36,621	.....	.....	64,925	.....	64,925	22,340	.....	.....	.....	2,109	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX13GSX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/19/2023	05/17/2024	1	1,190,237	4176	.....	16,633	.....	17,452	.....	17,452	819	.....	.....	.....	4,724	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX1502SK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXDZDEVH4H0FF07349	02/08/2023	02/08/2024	1	288,000	100	.....	2,506	.....	191	.....	191	(2,314)	.....	.....	.....	863	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX00S5S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	02/01/2023	02/01/2024	1	318,000	100	.....	2,830	.....	.....	.....	.....	(2,830)	.....	.....	.....	927	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX1315C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/06/2023	02/02/2024	1	1,877,962	4136	.....	21,974	.....	25,768	.....	25,768	3,794	.....	.....	.....	5,495	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0003S9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/22/2023	08/22/2024	1	453,000	100	.....	4,077	.....	1,429	.....	1,429	(2,648)	.....	.....	.....	2,144	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX1503SK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	01/10/2023	01/10/2024	1	738,000	100	.....	4,945	.....	79	.....	79	(4,866)	.....	.....	.....	1,951	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX13GSX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/14/2023	06/13/2024	1	1,590,320	4369	.....	25,589	.....	22,472	.....	22,472	(3,117)	.....	.....	.....	6,672	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX13GSF	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/12/2023	06/07/2024	1	1,873,803	4298	.....	27,328	.....	25,231	.....	25,231	(2,097)	.....	.....	.....	7,769	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX13S5N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/28/2023	07/26/2024	1	1,362,022	4555	.....	16,002	.....	11,209	.....	11,209	(4,793)	.....	.....	.....	6,174	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0503S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/17/2023	04/15/2024	1	2,990,163	4138	.....	66,838	.....	75,446	.....	75,446	8,607	.....	.....	.....	9,539	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX13GS1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/17/2023	04/16/2024	1	1,439,899	4138	.....	22,491	.....	25,408	.....	25,408	2,917	.....	.....	.....	5,316	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX131S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/05/2023	06/03/2024	1	1,987,020	4282	.....	24,133	.....	23,262	.....	23,262	(870)	.....	.....	.....	8,173	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPXH131X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/03/2023	12/29/2023	1	1,965,824	3840	.....	22,139	.....	34,698	.....	34,698	12,559	.....	.....	.....	4,881	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX131S9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/12/2023	09/11/2024	1	1,314,826	4487	.....	13,827	.....	11,363	.....	11,363	(2,464)	.....	.....	.....	6,410	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX1319K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/16/2023	06/14/2024	1	2,305,863	4426	.....	42,342	.....	34,670	.....	34,670	(7,671)	.....	.....	.....	9,693	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPXH131S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/01/2022	10/31/2023	1	1,932,118	3872	52,180	.....	.....	89,455	.....	89,455	37,707	.....	.....	.....	2,815	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0002E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/17/2023	08/16/2024	1	711,000	100	.....	5,048	.....	3,124	.....	3,124	(1,924)	.....	.....	.....	3,334	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX0005S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/30/2023	08/30/2024	1	390,000	100	.....	2,925	.....	853	.....	853	(2,072)	.....	.....	.....	1,868	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX131S3F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/18/2023	09/13/2024	1	2,011,545	4450	.....	44,893	.....	37,334	.....	37,334	(7,559)	.....	.....	.....	9,835	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX1319S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/26/2023	06/25/2024	1	1,739,332	4348	.....	22,728	.....	20,559	.....	20,559	(2,169)	.....	.....	.....	7,466	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX13S87	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/09/2023	08/08/2024	1	2,269,927	4511	.....	30,346	.....	23,791	.....	23,791	(6,555)	.....	.....	.....	10,505	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX05N53	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40TDBPU41	03/27/2023	03/22/2024	1	2,235,667	3971	.....	35,142	.....	44,562	.....	44,562	9,420	.....	.....	.....	7,718	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX62TS8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ES7P3U3PH1GCT1XBUI1	05/18/2023	05/20/2024	1	1,170,000	4198.05	.....	32,175	.....	33,570	.....	33,570	1,395	.....	.....	.....	4,674	.....	0001	.....
Purchased Call/S&P 500 INDEX/SPX62TS90	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ES7P3U3PH1GCT1XBUI1	09/25/2023	05/28/2024	1	1,046,000	4151.28		29,393		31,461		31,461	2,068				4,260		0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	02/27/2023	02/23/2024	1	2,469,000	100		31,475		16,079		16,079	(15,966)				7,776		0001
INDEX/SP250/IS4																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/13/2023	03/08/2024	1	1,637,314	3862		30,693		41,901		41,901	11,207				5,420		0001
INDEX/SPX1375/II																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	12/01/2022	11/30/2023	1	3,480,334	4080	134,202			168,432		168,432	65,673				7,114		0001
INDEX/SPX2/BSA																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/05/2023	05/31/2024	1	1,109,134	4282		15,462		14,879		14,879	(983)				4,534		0001
INDEX/SPX13732																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/27/2023	04/26/2024	1	1,060,442	4063		10,098		11,380		11,380	1,282				4,012		0001
INDEX/SPX13358																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/20/2023	03/19/2024	1	1,652,822	3917		29,194		38,007		38,007	8,813				5,666		0001
INDEX/SPX1393K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/14/2023	07/12/2024	1	1,778,789	4492		19,895		14,969		14,969	(4,926)				7,873		0001
INDEX/SPX13381																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/31/2023	05/30/2024	1	1,021,941	4206		13,988		14,547		14,547	579				4,169		0001
INDEX/SPX13385																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/28/2023	08/27/2024	1	2,009,004	4406		26,389		23,078		23,078	(3,311)				9,580		0001
INDEX/SPX13E36																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/10/2023	07/08/2024	1	1,689,197	4399		20,682		17,799		17,799	(2,883)				7,424		0001
INDEX/SPX1238A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/30/2023	09/30/2024	1	2,052,000	4514.87		53,352		40,814		40,814	(12,539)				9,829		0001
INDEX/SPX13E35																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA SOCIETE GENERALE SA	02/01/2023	01/31/2024	1	2,160,598	4077		73,294		86,056		86,056	12,763				6,271		0001
INDEX/SPX211S6																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXPA40TD8PU41	04/10/2023	04/10/2024	1	649,000	100		4,608		2,750		2,750	(1,659)				2,380		0001
INDEX/SPX4QCP96																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/01/2023	09/30/2024	1	434,000	100		4,080		510		510	(3,969)				2,079		0001
INDEX/SPX13398																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/19/2022	12/15/2023	1	2,311,416	3852	39,564			63,103		63,103	23,150				5,274		0001
INDEX/SPX1H36B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMMERCE CREDIT SUISSE (USA) INC	07/13/2023	07/15/2024	1	1,333,000	4510.04		39,190		28,154		28,154	(11,037)				5,931		0001
INDEX/SPX000S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVFH4HCF07349	01/31/2023	01/31/2024	1	476,000	4357.89		8,711		1,029		1,029	(7,682)				1,382		0001
INDEX/SPX150/ISY																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/06/2023	07/05/2024	1	292,000	5015.98		584		53		53	(531)				1,276		0001
INDEX/SPX1375A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/26/2023	01/26/2024	1	460,000	4669.49		1,426		3		3	(1,423)				1,308		0001
INDEX/SPX1H329																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXPA40TD8PU41	01/13/2023	01/12/2024	1	559,000	4478.98		4,576		8		8	(4,569)				1,489		0001
INDEX/SPX055S5																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	05/18/2023	05/17/2024	1	1,788,271	4159		48,986		52,368		52,368	3,983				7,098		0001
INDEX/SPX2/USP																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	12/27/2022	12/22/2023	1	1,018,000	100	6,617						(5,229)				2,427		0001
INDEX/SPX2/ES4																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	12/07/2022	12/06/2023	1	3,063,000	100	53,909			74,760		74,760	23,728				6,562		0001
INDEX/SPX600IS6																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/11/2023	04/11/2024	1	2,779,000	4108.94		80,035		92,377		92,377	12,342				10,130		0001
INDEX/SPX13E3Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/30/2022	11/30/2023	1	1,444,000	4080.11	48,085			61,536		61,536	23,999				2,952		0001
INDEX/SPX1745Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/09/2023	01/08/2024	1	1,823,000	3992.09		39,377		58,437		58,437	19,060				4,771		0001
INDEX/SPX1H3/SC																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/31/2022	10/27/2023	1	2,943,873	3901	32,793			55,586		55,586	23,381				3,967		0001
INDEX/SPX1H3/IN																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/17/2023	03/15/2024	1	416,000	100		2,912		580		580	(2,332)				1,407		0001
INDEX/SPX408.SJ																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP150/SE	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/24/2023	01/24/2024	1	461,000	100		4,610					(4,610)				1,299	0001	
Purchased Call/S&P 500 INDEX/SP250/2A	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	03/22/2023	03/22/2024	1	542,000	100		4,336		1,291		1,291	(3,045)				1,871	0001	
Purchased Call/S&P 500 INDEX/SP250/5B1	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	05/19/2023	05/21/2024	1	660,000	100		5,676		585		585	(5,091)				2,642	0001	
Purchased Call/S&P 500 INDEX/SP250/65B	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/08/2023	06/07/2024	1	470,000	100		4,794		1,027		1,027	(3,767)				1,949	0001	
Purchased Call/S&P 500 INDEX/SP250/25C	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	03/23/2023	03/22/2024	1	493,000	100		2,985		498		498	(2,487)				1,516	0001	
Purchased Call/S&P 500 INDEX/SP13/7ESU	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	06/01/2023	05/31/2024	1	3,063,815	4180		126,941		127,363		127,363	422				12,525	0001	
Purchased Call/S&P 500 INDEX/SP14/13ST	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CREDIT SUISSE (USA)	12/27/2022	12/22/2023	1	2,180,013	3845	39,588			61,814		61,814	22,310				5,198	0001	
Purchased Call/S&P 500 INDEX/SP150/163	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/25/2022	11/24/2023	1	440,000	100	3,520						(420)				864	0001	
Purchased Call/S&P 500 INDEX/SP113/13SY	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CREDIT SUISSE (USA)	04/06/2023	04/05/2024	1	3,965,577	4092		57,278		67,144		67,144	9,867				14,230	0001	
Purchased Call/S&P 500 INDEX/SP150/5S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	10/07/2022	10/06/2023	1	360,000	100	2,448			48		48	(1,792)				231	0001	
Purchased Call/S&P 500 INDEX/SP150/164	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/25/2022	11/24/2023	1	373,000	100	2,798						(271)				724	0001	
Purchased Call/S&P 500 INDEX/SP13/13JH	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CREDIT SUISSE (USA)	09/18/2023	09/17/2024	1	1,673,585	4450		25,765		21,672		21,672	(4,093)				9,213	0001	
Purchased Call/S&P 500 INDEX/SP140/3BK	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/17/2023	03/18/2024	1	363,000	100		2,868		627		627	(2,240)				1,239	0001	
Purchased Call/S&P 500 INDEX/SP140/51U	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/16/2023	05/16/2024	1	663,000	100		6,232		1,571		1,571	(4,661)				2,626	0001	
Purchased Call/S&P 500 INDEX/SP162/136U	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	05/16/2023	05/17/2024	1	1,663,129	4159		59,140		63,108		63,108	3,968				7,395	0001	
Purchased Call/S&P 500 INDEX/SP150/0052	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	12/27/2022	12/26/2023	1	2,192,000	3829.25	49,539			77,500		77,500	27,783				5,351	0001	
Purchased Call/S&P 500 INDEX/SP162/145S	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	08/24/2023	08/23/2024	1	1,455,011	4436		11,585		10,291		10,291	(1,294)				6,896	0001	
Purchased Call/S&P 500 INDEX/SP141/34SF	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/20/2022	12/19/2023	1	1,416,352	3818	21,333			32,832		32,832	11,717				3,315	0001	
Purchased Call/S&P 500 INDEX/SP162/136U	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/14/2023	08/13/2024	1	2,013,287	4464		23,069		18,912		18,912	(4,157)				9,396	0001	
Purchased Call/S&P 500 INDEX/SP140/51Y	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	02/21/2023	02/16/2024	1	3,177,611	4079		55,683		71,254		71,254	15,571				9,805	0001	
Purchased Call/S&P 500 INDEX/SP113/5C	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	05/01/2023	04/30/2024	1	2,568,400	4169		108,040		113,711		113,711	5,670				9,810	0001	
Purchased Call/S&P 500 INDEX/SP141/34SF	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	11/25/2022	11/22/2023	1	1,774,704	4015	29,473			41,550		41,550	16,975				3,381	0001	
Purchased Call/S&P 500 INDEX/SP113/1364	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/01/2023	04/30/2024	1	1,471,826	4169		14,321		15,360		15,360	1,039				5,622	0001	
Purchased Call/S&P 500 INDEX/SP13/7ESU	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	01/13/2023	01/16/2024	1	524,000	4205.04		15,458		10,833		10,833	(4,625)				1,425	0001	
Purchased Call/S&P 500 INDEX/SP113/5C	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CREDIT SUISSE (USA)	04/12/2023	04/11/2024	1	2,436,601	4109		31,714		36,323		36,323	4,610				8,882	0001	
Purchased Call/S&P 500 INDEX/SP160/51Y	FixedAnnui tyHedge	N/A	Equi ty/Index	02NIEB1B/P140T08PU11	08/16/2023	08/15/2024	1	2,609,462	4438		71,748		59,814		59,814	(11,934)				12,217	0001	
Purchased Call/S&P 500 INDEX/SP113/13SY	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/01/2023	04/29/2024	1	2,693,484	4169		35,285		37,789		37,789	2,504				10,264	0001	
Purchased Call/S&P 500 INDEX/SP113/13SY	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/27/2023	06/26/2024	1	1,502,101	4329		18,589		16,535		16,535	(2,054)				6,460	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) Risk(s) (a)	Exchange, Counterparty of Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/05/2023	08/30/2024	1	1,282,479	4516		19,224		15,064		15,064	(4,160)				6,143		0001
INDEX/SPX1338I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/10/2023	07/09/2024	1	1,420,861	4399		14,735		12,653		12,653	(2,082)				6,256		0001
INDEX/SPX1328B				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	04/17/2023	04/15/2024	1	1,643,000	100		21,688		12,301		12,301	(9,387)				6,051		0001
INDEX/SPX25038I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	01/09/2023	01/05/2024	1	2,794,000	100		39,116		14,545		14,545	(24,571)				7,202		0001
INDEX/SPX00028B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/11/2023	01/10/2024	1	1,968,518	3914		31,080		43,783		43,783	12,703				5,203		0001
INDEX/SPX1919SP																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/17/2022	10/13/2023	1	2,457,986	3583	70,960			122,760		122,760	41,597				2,319		0001
INDEX/SPX113357				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	07/19/2023	07/19/2024	1	354,000	100		3,292		89		89	(3,203)				1,586		0001
INDEX/SPX25068Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/08/2023	03/05/2024	1	2,281,513	4046		37,604		46,223		46,223	8,619				7,416		0001
INDEX/SPX1368A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/16/2023	02/14/2024	1	1,592,662	4137		24,571		28,482		28,482	3,912				4,879		0001
INDEX/SPX1338D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/13/2023	02/12/2024	1	1,987,964	4090		23,673		27,798		27,798	4,125				6,045		0001
INDEX/SPX13239R																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	03/01/2023	02/28/2024	1	4,089,255	3970		152,337		203,708		203,708	51,371				13,151		0001
INDEX/SPX1239R				GSCSEF7LUP5170UK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	06/01/2023	05/31/2024	1	452,000	100		4,068		930		930	(3,139)				1,948		0001
INDEX/SPX1239R				1EBVN30JCE0V/HHR804																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	11/29/2022	11/29/2023	1	319,000	100	2,361						(653)						0001
INDEX/SPX15019D				EXD7DE/FDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	01/13/2023	01/12/2024	1	614,000	100		4,666					(4,666)				1,639		0001
INDEX/SPX15019D				EXD7DE/FDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/29/2022	11/29/2023	1	529,000	4561.17	4,179						(915)				1,072		0001
INDEX/SPX15019D				02NEB1BXP4R0TD8PU41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	03/21/2023	03/21/2024	1	311,000	100		2,457		544		544	(1,913)				1,071		0001
INDEX/SPX138T				1EBVN30JCE0V/HHR804																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/11/2023	08/09/2024	1	1,814,345	4469		26,236		21,490		21,490	(4,746)				8,444		0001
INDEX/SPX138T																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	02/21/2023	02/16/2024	1	3,165,769	4079		34,911		44,694		44,694	9,784				9,830		0001
INDEX/SPX138T				ES7P3U3RHI6C71YBU11																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/03/2023	12/29/2023	1	2,914,181	3840		48,553		76,583		76,583	28,030				7,235		0001
INDEX/SPX138T				ES7P3U3RHI6C71YBU11																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/07/2022	11/03/2023	1	3,623,499	3771	42,947			71,684		71,684	26,923				5,530		0001
INDEX/SPX138T				ROMUISPPIBMPROK8SP83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/15/2023	09/13/2024	1	1,554,531	4480		20,876		17,354		17,354	(3,522)				7,600		0001
INDEX/SPX138T				ROMUISPPIBMPROK8SP83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/24/2022	10/20/2023	1	1,289,687	3685	19,558			32,220		32,220	11,559				1,599		0001
INDEX/SPX138T				ROMUISPPIBMPROK8SP83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	08/04/2023	08/02/2024	1	1,310,000	100		21,091		3,823		3,823	(17,268)				6,007		0001
INDEX/SPX138T				ES7P3U3RHI6C71YBU11																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/12/2022	12/08/2023	1	3,623,538	3834	43,066			62,831		62,831	24,042				7,877		0001
INDEX/SPX138T				ROMUISPPIBMPROK8SP83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/07/2022	12/06/2023	1	2,861,355	3941	34,957			52,000		52,000	20,091				6,130		0001
INDEX/SPX138T				ROMUISPPIBMPROK8SP83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/21/2023	08/20/2024	1	3,198,628	4370		36,724		33,126		33,126	(3,599)				15,091		0001
INDEX/SPX138T				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	10/31/2022	10/27/2023	1	3,264,000	100	38,515						(29,231)				4,439		0001
INDEX/SPX15019D				EXD7DE/FDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	06/12/2023	06/07/2024	1	1,390,000	100		25,298		17,413		17,413	(7,865)				5,763		0001
INDEX/SPX00039I				17351LV2K0K5T7YV54																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	04/24/2023	04/23/2024	1	1,822,087	4134		29,825		33,042		33,042	3,217				7,220		0001
INDEX/SPX131SC																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTIDEVDFH4HFF07349	11/23/2022	11/24/2023	1	720,000	100	4,464						(253)				1,397		0001
INDEX/SPX150V90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/12/2022	10/11/2023	1	1,147,905	3804	21,626			38,676		38,676	12,980				1,517		0001
INDEX/SPX13F92																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/06/2023	03/04/2024	1	3,427,280	4046		45,653		56,000		56,000	10,347				10,222		0001
INDEX/SPX13699				CANADIAN IMPERIAL BANK OF COM	03/03/2023	03/01/2024	1	1,274,544	3971		26,659		33,468		33,468	6,809				4,126		0001
INDEX/SPX00988	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	03/03/2023	03/01/2024	1	1,274,544	3971		26,659		33,468		33,468	6,809				4,126		0001
INDEX/SPX00988																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/08/2023	05/06/2024	1	2,154,986	4136		24,873		27,547		27,547	2,674				8,346		0001
INDEX/SPX11339I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/20/2022	12/20/2023	1	1,907,000	3821.62	44,242			69,607		69,607	25,166				4,482		0001
INDEX/SPX13960																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/11/2022	11/13/2023	1	1,138,000	3892.93	27,312			41,480		41,480	17,576				1,976		0001
INDEX/SPX17282				CREDIT SUISSE (USA)	08/09/2023	08/09/2024	1	387,000	100		3,638		647		647	(2,991)				1,795		0001
INDEX/SPX0006N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTIDEVDFH4HFF07349	08/09/2023	08/09/2024	1	387,000	100		3,638		647		647	(2,991)				1,795		0001
INDEX/SPX11309I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/04/2023	04/02/2024	1	2,432,712	4109		28,327		33,040		33,040	4,713				8,660		0001
INDEX/SPX11309D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/07/2022	11/03/2023	1	1,316,000	100	18,819			1		1	(8,252)				2,008		0001
INDEX/SPX14069H				CREDIT SUISSE (USA)	03/13/2023	03/11/2024	1	1,611,000	100		19,654		27,752		27,752	8,097				5,383		0001
INDEX/SPX12501SX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTIDEVDFH4HFF07349	07/05/2023	07/02/2024	1	2,256,844	4451		26,166		21,071		21,071	(5,095)				9,812		0001
INDEX/SPX1309I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/08/2023	02/07/2024	1	2,531,712	4164		47,825		55,180		55,180	7,355				7,555		0001
INDEX/SPX1319T																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/31/2023	03/28/2024	1	1,427,651	4044		18,236		21,824		21,824	3,969				5,013		0001
INDEX/SPX1133A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/11/2023	09/10/2024	1	1,728,506	4457		19,796		16,318		16,318	(3,478)				8,419		0001
INDEX/SPX1319I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/20/2023	06/18/2024	1	2,823,706	4410		17,451		14,966		14,966	(2,485)				11,114		0001
INDEX/SPX1319I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/20/2023	06/18/2024	1	2,046,050	4410		30,494		25,914		25,914	(4,580)				8,667		0001
INDEX/SPX1319I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/16/2022	11/15/2023	1	2,460,922	3892	81,901			121,969		121,969	50,389				4,350		0001
INDEX/SPX1313J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/17/2023	04/15/2024	1	3,558,370	4138		38,700		43,802		43,802	5,102				13,104		0001
INDEX/SPX1369H				SOCIETE GENERALE SA	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,108	(2,108)				1,648		0001
INDEX/SPX1369H				02NBE1BXP4ROTDBPU41	03/20/2023	03/20/2024	1	480,000	100		3,216		1,108		1,							

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/27/2023	02/28/2024	1	1,992,960	3970		22,736		29,325		29,325	6,399				6,367		0001
INDEX/SPX1358H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/01/2023	02/28/2024	1	2,436,854	3975		37,044		48,744		48,744	11,701				7,837		0001
INDEX/SPX1359P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/10/2022	10/06/2023	1	1,889,116	3771	22,645			43,972		43,972	17,379				1,211		0001
INDEX/SPXH1359N																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/17/2022	10/13/2023	1	3,174,600	3593	56,048			94,302		94,302	31,198				2,996		0001
INDEX/SPXH1359B				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROT0BP41	08/11/2023	07/31/2024	1	4,065,819	4589		147,687		102,416		102,416	(45,272)				18,993		0001
INDEX/SPX0518B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/27/2022	12/22/2023	1	1,972,393	3845	21,910			33,972		33,972	12,121				4,703		0001
INDEX/SPXH1359S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/06/2023	02/05/2024	1	1,402,267	4136		22,750		26,584		26,584	3,894				4,152		0001
INDEX/SPX1315E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/21/2022	11/20/2023	1	2,889,664	3965	35,563			53,085		53,085	21,660				5,418		0001
INDEX/SPXH1361J				SUNFIST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1YOOJBGJW9T8KCS06	04/03/2023	03/28/2024	1	3,517,569	4109		142,926		165,222		165,222	22,295				12,351		0001
INDEX/SPX91539H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/15/2023	05/14/2024	1	1,942,442	4124		45,951		50,622		50,622	4,671				7,669		0001
INDEX/SPX1359V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/21/2023	08/19/2024	1	4,645,036	4370		57,732		52,256		52,256	(5,476)				21,882		0001
INDEX/SPXJ1359Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/01/2023	08/30/2024	1	640,000	100		5,440		564		564	(4,976)				3,066		0001
INDEX/SPXJ1359Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	02/22/2023	02/22/2024	1	395,000	100		2,764		23		23	(2,741)				1,131		0001
INDEX/SPX00896																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/01/2023	09/03/2024	1	469,000	100		3,902		467		467	(3,434)				2,212		0001
INDEX/SPXJ1359H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	06/20/2023	06/17/2024	1	3,539,000	4388.71		111,125		93,323		93,323	(17,802)				14,963		0001
INDEX/SPX8209P				ES7P3U9PH16C71XB11																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	04/21/2023	04/19/2024	1	1,267,000	100		14,571		6,033		6,033	(8,539)				4,713		0001
INDEX/SPXF0093Y				17331LVZKXKX57YV54																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	12/09/2022	12/08/2023	1	1,588,000	100	17,786			3,038		3,038	(9,890)				3,452		0001
INDEX/SPX00060				17331LVZKXKX57YV54																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	02/02/2023	02/02/2024	1	447,000	100		3,308					(3,309)				1,308		0001
INDEX/SPXF0055Z				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	02/21/2023	02/21/2024	1	410,000	100		3,690		1,346		1,346	(2,344)				1,288		0001
INDEX/SPX25009N				EXD7DEVDH4H0FF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/15/2023	05/14/2024	1	2,462,076	4124		21,414		23,695		23,695	2,280				9,708		0001
INDEX/SPX1361U																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	05/01/2023	04/30/2024	1	1,747,012	4169		60,202		63,597		63,597	3,995				6,673		0001
INDEX/SPXH407SX																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	07/07/2023	07/09/2024	1	439,000	100		3,688		1,507		1,507	(2,181)				1,933		0001
INDEX/SPXF00096				11EBW80JCE0V/HHR804																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/10/2023	04/09/2024	1	1,522,962	4105		25,254		29,323		29,323	4,069				5,523		0001
INDEX/SPX11359L																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/17/2023	03/19/2024	1	421,000	100		2,989		546		546	(2,449)				1,441		0001
INDEX/SPXA033L				02NEB1BXP4ROT0BP41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	02/06/2023	02/02/2024	1	3,351,000	100		57,302		13,522		13,522	(43,780)				9,805		0001
INDEX/SPX15029E				EXD7DEVDH4H0FF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/14/2022	12/13/2023	1	1,786,219	4005	24,280			33,454		33,454	12,945				4,021		0001
INDEX/SPXA035D				02NEB1BXP4ROT0BP41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	02/13/2023	02/13/2024	1	318,000	100		2,512					(2,512)				971		0001
INDEX/SPXF0068C				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM	01/09/2023	01/09/2024	1	1,350,000	3992.09		40,770		60,685		60,685	19,915				3,351		0001
INDEX/SPXF0029I				2IG19DL770V0K3ZE78																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/26/2023	01/26/2024	1	384,000	100		2,918					(2,918)				1,092		0001
INDEX/SPX150/S&I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/11/2023	04/11/2024	1	3,225,518	4109		70,626		80,689		80,689	10,072				11,738		0001
INDEX/SPX113/S&O				CREDIT SUISSE (USA) INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		12/12/2022	12/08/2023	1	2,479,000	100	27,765			2,206		2,206	(17,326)				5,389		0001
INDEX/SPX150/IS3																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/05/2023	09/03/2024	1	4,576,991	4516		57,108		44,989		44,989	(12,119)				22,064		0001
INDEX/SPX133/S&I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/10/2023	08/09/2024	1	1,304,571	4468		18,790		15,178		15,178	(3,613)				6,050		0001
INDEX/SPX135&E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	07/03/2023	06/28/2024	1	3,159,770	4450		129,788		96,252		96,252	(33,536)				13,638		0001
INDEX/SPX140/BS0				SINTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		05/09/2023	10/24/2023	1	3,397,500	3940		49,725		6,060		6,060	(48,665)				5,125		0001
INDEX/SPX815/BS0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	02/22/2023	02/22/2024	1	1,444,000	3991.05		44,908		58,417		58,417	13,509				4,351		0001
INDEX/SPX62/KSC																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/11/2023	07/31/2024	1	1,968,664	4589		40,133		29,554		29,554	(10,579)				8,998		0001
INDEX/SPX133&S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/03/2023	03/28/2024	1	1,598,522	4109		16,684		19,482		19,482	2,798				5,613		0001
INDEX/SPX113/S&P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/10/2022	11/09/2023	1	764,522	3749	21,374			33,130		33,130	12,823				1,265		0001
INDEX/SPX17/S&Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/28/2022	11/27/2023	1	2,343,202	4026	43,091			62,818		62,818	25,712				4,670		0001
INDEX/SPX13&SQ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/01/2022	11/30/2023	1	2,313,422	4080	45,082			59,694		59,694	24,099				4,729		0001
INDEX/SPX133&A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSCB BANK PLC	07/12/2023	07/12/2024	1	387,000	100		4,064		1,251		1,251	(2,812)				1,713		0001
INDEX/SPX003&J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/11/2023	05/13/2024	1	1,406,000	4130.62		38,524		42,996		42,996	4,472				5,532		0001
INDEX/SPX113/S&P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/29/2023	04/01/2024	1	3,153,000	4027.81		93,644		116,878		116,878	23,234				11,193		0001
INDEX/SPX113&SS				CANADIAN IMPERIAL BANK OF COMM																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMM	08/02/2023	07/31/2024	1	1,160,000	100		12,876		671		671	(12,205)				5,302		0001
INDEX/SPX0025&6																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/24/2023	07/19/2024	1	1,578,428	4536		23,024		16,305		16,305	(6,719)				7,071		0001
INDEX/SPX134&B																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/17/2022	10/13/2023	1	1,845,281	3583	21,588			35,868		35,868	11,634				1,741		0001
INDEX/SPX133&S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/12/2023	07/11/2024	1	1,166,661	4419		15,558		12,517		12,517	(3,041)				5,155		0001
INDEX/SPX133&I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/04/2022	10/02/2023	1	1,717,512	3586	32,371			50,258		50,258	16,675				636		0001
INDEX/SPX035&S				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/29/2022	11/29/2023	1	576,000	4201.02	19,066			4,152		4,152	(3,607)				1,168		0001
INDEX/SPX133/S&P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	12/27/2022	12/26/2023	1	6,662,000	3829.25	217,181			346,137		346,137	130,382				16,263		0001
INDEX/SPX173/S&T																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/31/2022	10/27/2023	1	1,950,530	3901	35,885			61,315		61,315	26,143				2,653		0001
INDEX/SPX131/S&O																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/23/2023	01/22/2024	1	1,652,606	3973	25,018			32,254		32,254	7,236				4,618		0001
INDEX/SPX131/S&J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/05/2023	06/04/2024	1	2,837,706	4282	37,874			36,492		36,492	(1,382)				12,108		0001
INDEX/SPX1131/S&4																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMM	10/03/2022	10/02/2023	1	3,351,000	3678.43	71,730			129,523		129,523	47,715				1,314		0001
INDEX/SPX0010&5																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/05/2022	12/01/2023	1	2,084,710	4072	39,322			54,984		54,984	22,146				4,286		0001
INDEX/SPX1193&6																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPX134C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	07/24/2023	07/23/2024	1	2,767,167	4536	.....	35,148	.....	25,327	.....	25,327	(9,821)	.....	.....	.....	12,481	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX00049V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC 11EBW80JUE0V/HHR804	08/29/2023	08/29/2024	1	284,000	100	.....	2,442	.....	701	.....	701	(1,741)	.....	.....	.....	1,358	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX250185	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVFH4HCF07349	02/27/2023	02/26/2024	1	1,219,000	100	.....	16,822	.....	5,722	.....	5,722	(11,101)	.....	.....	.....	3,884	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX0006N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC 11EBW80JUE0V/HHR804	12/29/2022	12/29/2023	1	488,000	100	.....	3,785	.....	165	.....	165	(3,237)	.....	.....	.....	1,236	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX82 US\$	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI G671XBU11	06/20/2023	06/20/2024	1	2,032,000	4388.71	.....	58,115	.....	49,077	.....	49,077	(9,038)	.....	.....	.....	8,641	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX0003F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XK3ZE78	06/06/2023	06/06/2024	1	1,829,000	4283.85	.....	49,383	.....	46,856	.....	46,856	(2,527)	.....	.....	.....	7,588	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX134N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC G63SEF7UP517OUK5573	02/28/2023	02/28/2024	1	1,909,000	3970.15	.....	58,988	.....	77,479	.....	77,479	18,491	.....	.....	.....	6,139	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13186	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	04/24/2023	04/24/2024	1	1,917,000	4137.04	.....	51,951	.....	57,321	.....	57,321	5,371	.....	.....	.....	7,218	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX134 SA	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	11/15/2022	11/14/2023	1	2,180,445	3957	.....	35,386	.....	52,821	.....	52,821	21,730	.....	.....	.....	3,828	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1333C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	02/16/2023	02/15/2024	1	1,771,025	4148	.....	31,961	.....	36,727	.....	36,727	4,766	.....	.....	.....	5,445	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13K32	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	11/07/2022	11/03/2023	1	2,152,984	3771	.....	40,769	.....	68,834	.....	68,834	26,319	.....	.....	.....	3,286	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13965	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	12/05/2022	12/04/2023	1	3,238,077	4072	.....	37,973	.....	52,656	.....	52,656	21,354	.....	.....	.....	6,959	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1718E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC G63SEF7UP517OUK5573	09/01/2023	08/30/2024	1	2,682,364	4508	.....	109,766	.....	81,884	.....	81,884	(27,883)	.....	.....	.....	13,711	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX0009P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02N8EB1B2P40TDBPU41	05/01/2023	04/30/2024	1	1,939,622	4169	.....	40,565	.....	43,349	.....	43,349	2,784	.....	.....	.....	7,294	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1323S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	02/13/2023	02/09/2024	1	2,004,325	4090	.....	43,669	.....	51,290	.....	51,290	7,621	.....	.....	.....	6,027	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX81824	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC IY0UBJGJIV9T8KCSV06	02/16/2023	02/15/2024	1	1,984,163	4148	.....	75,322	.....	83,279	.....	83,279	7,956	.....	.....	.....	6,100	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX82169	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI G671XBU11	12/01/2022	11/30/2023	1	2,468,467	4080	.....	78,269	.....	100,798	.....	100,798	40,330	.....	.....	.....	5,046	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX134SX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	05/08/2023	05/07/2024	1	1,327,736	4136	.....	22,675	.....	25,103	.....	25,103	2,428	.....	.....	.....	5,154	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13630	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	09/05/2023	09/04/2024	1	1,255,384	4516	.....	12,454	.....	9,862	.....	9,862	(2,538)	.....	.....	.....	6,058	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX0001S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02N8EB1B2P40TDBPU41	05/16/2023	05/15/2024	1	2,270,818	4136	.....	61,872	.....	88,656	.....	88,656	6,784	.....	.....	.....	8,974	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1395J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	03/20/2023	03/18/2024	1	2,107,152	3917	.....	32,016	.....	41,654	.....	41,654	9,638	.....	.....	.....	7,190	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1501S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXD7DEVFH4HCF07349	11/23/2022	11/22/2023	1	485,000	100	.....	3,201	.....	.....	.....	.....	.....(250)	.....	.....	.....	924	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX0003L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC 11EBW80JUE0V/HHR804	06/26/2023	06/26/2024	1	485,000	100	.....	4,414	.....	657	.....	657	(3,756)	.....	.....	.....	2,086	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX00P54	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XK3ZE78	04/06/2023	04/05/2024	1	3,785,000	100	.....	51,476	.....	51,780	.....	51,780	304	.....	.....	.....	13,582	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1768Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC G63SEF7UP517OUK5573	12/20/2022	12/20/2023	1	2,052,000	3821.62	.....	66,885	.....	106,546	.....	106,546	40,402	.....	.....	.....	4,833	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1319SH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	06/20/2023	06/17/2024	1	1,953,448	4410	.....	21,942	.....	18,647	.....	18,647	(3,295)	.....	.....	.....	8,259	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX13331	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	07/17/2023	07/16/2024	1	2,955,014	4505	.....	25,943	.....	19,356	.....	19,356	(6,587)	.....	.....	.....	11,164	.....	0001	.....
Purchased Call / S&P 500 INDEX/SPX1318E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPROKSP83	05/10/2023	05/09/2024	1	1,592,857	4127		18,929		21,307		21,307	2,378				6,211		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	08/02/2023	08/02/2024	1	3,021,000	4513.39		84,286		61,913		61,913	(22,373)				13,853		0001
INDEX/SPX13/S7				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	06/12/2023	06/10/2024	1	4,347,000	4338.93		123,890		110,709		110,709	(13,180)				18,131		0001
INDEX/SPX05/SF				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	10/10/2022	10/10/2023	1	2,884,000	3612.39	79,473			146,222		146,222	52,865				2,230		0001
INDEX/SPX05/S82				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	01/13/2023	01/12/2024	1	620,000	4359.01		9,486		512		512	(8,974)				1,655		0001
INDEX/SPX05/S67																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P30J8HI6C71XB11	01/03/2023	12/29/2023	1	3,965,401	3840		138,801		225,066		225,066	86,265				9,895		0001
INDEX/SPX82/ESZ				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	01/31/2023	01/31/2024	1	514,000	100		4,420					(4,420)				1,492		0001
INDEX/SPX150/S7																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	08/28/2023	08/26/2024	1	2,445,169	4406		30,336		26,543		26,543	(3,739)				11,643		0001
INDEX/SPX13/S5																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	05/22/2023	05/20/2024	1	3,382,928	4182		42,860		44,598		44,598	1,738				13,514		0001
INDEX/SPX11P8N																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	06/20/2023	06/18/2024	1	1,861,000	100		19,600		4,297		4,297	(15,303)				7,008		0001
INDEX/SPX008/SJ				MORGAN STANLEY ... 17351LVZKXK5T7XV54																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	04/24/2023	04/23/2024	1	1,664,000	4137.04		52,250		57,583		57,583	5,333				6,260		0001
INDEX/SPX113/SF																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P30J8HI6C71XB11	07/17/2023	07/17/2024	1	2,175,000	4522.79		64,380		44,976		44,976	(19,404)				9,710		0001
INDEX/SPX82/YSU				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	03/01/2023	03/01/2024	1	4,307,000	3951.39		101,215		134,149		134,149	32,935				13,943		0001
INDEX/SPX003/SF																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	09/18/2023	09/18/2024	1	1,781,000	4453.53		46,306		38,409		38,409	(7,887)				8,770		0001
INDEX/SPX13/SJ1				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	11/15/2022	11/15/2023	1	629,000	100	4,403						(1,293)				1,116		0001
INDEX/SPX05/S6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	12/16/2022	12/15/2023	1	2,086,643	3896	66,274			106,273		106,273	40,789				4,720		0001
INDEX/SPX82/USZ				ROYAL BK CANADA ... ES7P30J8HI6C71XB11																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	12/12/2022	12/11/2023	1	2,035,000	3890.56	50,672			72,525		72,525	29,070				4,519		0001
INDEX/SPX17K8N				BARCLAYS PLC																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	09/25/2023	09/24/2024	1	2,617,956	4320		31,960		30,683		30,683	(1,267)				13,000		0001
INDEX/SPX05/S6P																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... 11EBVN30JCE0V1HR804	03/06/2023	03/01/2024	1	294,000	100		2,940		2,343		2,343	(597)				952		0001
INDEX/SPX004/SF				INC																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	07/27/2023	07/26/2024	1	468,000	5013.84		2,106		130		130	(1,976)				2,121		0001
INDEX/SPX13/S5H																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17351LVZKXK5T7XV54	12/27/2022	12/22/2023	1	2,238,000	100	33,794			18,303		18,303	(21,078)				5,336		0001
INDEX/SPX006/S1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	12/16/2022	12/15/2023	1	1,644,007	3896	25,350			39,952		39,952	14,921				3,751		0001
INDEX/SPX13/S3T				SUNFACST BANKS INC																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	02/06/2023	02/02/2024	1	1,289,188	33926		33,982		8,754		8,754	(25,228)				3,772		0001
INDEX/SPX615/S1H				1Y0UBJ3J19T8XKCS06																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	09/27/2023	09/27/2024	1	381,000	100		2,896		2,642		2,642	(253)				1,900		0001
INDEX/SPX000/S8R																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	01/13/2023	01/12/2024	1	334,000	100		2,071					(2,071)				891		0001
INDEX/SPX150/S0				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/03/2022	10/02/2023	1	2,386,000	3678.43	70,122			130,202		130,202	49,547				877		0001
INDEX/SPX000/S6																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPFBMPROKSP63	04/21/2023	04/22/2024	1	1,860,205	4140		45,028		49,803		49,803	4,774				6,221		0001
INDEX/SPX113/S6K																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P30J8HI6C71XB11	02/01/2023	02/01/2024	1	5,312,000	4119.21		120,582		141,859		141,859	21,276				15,481		0001
INDEX/SPX82/IS1				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/01/2022	12/01/2023	1	276,000	100	2,236						(64)				569		0001
INDEX/SPX150/S1H																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX136SR	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/08/2023	03/07/2024	1	1,271,652	3886		18,604		24,074		24,074	5,470				4,197		0001	
Purchased Call/S&P 500 INDEX/SPX211SH	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/31/2023	07/30/2024	1	3,001,361	4582		35,940		23,963		23,963	(11,976)				13,696		0001	
Purchased Call/S&P 500 INDEX/SPX120SR	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/03/2023	06/28/2024	1	2,007,121	4450		36,545		28,808		28,808	(7,737)				8,663		0001	
Purchased Call/S&P 500 INDEX/SPX216SR	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	10/31/2022	10/30/2023	1	2,900,000	3871.98	91,640			157,128		157,128	67,336				4,157		0001	
Purchased Call/S&P 500 INDEX/SPX218SR	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	10/31/2022	10/31/2023	1	2,089,000	3871.98	67,475			115,447		115,447	49,261				3,044		0001	
Purchased Call/S&P 500 INDEX/SPX815SR	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/12/2023	06/11/2024	1	1,422,825	33877		40,178		28,966		28,966	(11,212)				5,946		0001	
Purchased Call/S&P 500 INDEX/SPX00PSV	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	04/11/2023	04/10/2024	1	2,423,000	100	52,821			63,964		63,964	11,143				8,810		0001	
Purchased Call/S&P 500 INDEX/SPX2503SN	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	04/17/2023	04/16/2024	1	1,199,000	100	13,549			5,810		5,810	(7,738)				4,427		0001	
Purchased Call/S&P 500 INDEX/SPX40B.S1	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/13/2023	03/11/2024	1	3,121,000	3855.76	91,445			128,256		128,256	36,811				10,428		0001	
Purchased Call/S&P 500 INDEX/SPX200NSP	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	12/09/2022	12/11/2023	1	1,151,000	3894.38	28,430			42,223		42,223	16,202				2,556		0001	
Purchased Call/S&P 500 INDEX/SPX21Z34	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/18/2023	07/17/2024	1	1,149,000	100	21,142			3,966		3,966	(17,175)				5,130		0001	
Purchased Call/S&P 500 INDEX/SPX150USR	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/21/2022	11/17/2023	1	3,438,000	100	27,848						(8,190)				6,234		0001	
Purchased Call/S&P 500 INDEX/SPX2K1KB	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	02/22/2023	02/22/2024	1	2,337,000	3991.05	54,452			70,631		70,631	16,179				7,365		0001	
Purchased Call/S&P 500 INDEX/SPX00S81	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	11/01/2022	10/31/2023	1	2,257,364	3872	78,921			135,745		135,745	57,174				3,289		0001	
Purchased Call/S&P 500 INDEX/SPX21US3	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	06/14/2023	06/14/2024	1	3,712,000	4372.59	111,360			95,484		95,484	(15,876)				15,604		0001	
Purchased Call/S&P 500 INDEX/SPX250T57	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	07/27/2023	07/26/2024	1	508,000	100		4,978		16		16	(4,982)				2,303		0001	
Purchased Call/S&P 500 INDEX/SPX21T3Q	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/17/2023	07/15/2024	1	1,325,000	100	19,743			4,457		4,457	(15,286)				5,885		0001	
Purchased Call/S&P 500 INDEX/SPX00NSH	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	07/14/2023	07/15/2024	1	295,000	100		2,773		480		480	(2,239)				1,312		0001	
Purchased Call/S&P 500 INDEX/SPX00N5F	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	01/04/2023	01/03/2024	1	1,074,000	100	17,291			10,871		10,871	(6,420)				2,740		0001	
Purchased Call/S&P 500 INDEX/SPX2501S3	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	02/27/2023	02/23/2024	1	1,150,000	100	20,585			7,383		7,383	(13,202)				3,637		0001	
Purchased Call/S&P 500 INDEX/SPX113US1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/12/2023	06/12/2024	1	2,243,000	4338.93	67,066			99,894		99,894	(7,172)				9,392		0001	
Purchased Call/S&P 500 INDEX/SPX816SRN	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	06/26/2023	06/25/2024	1	1,011,823	3327	27,356			22,967		22,967	(4,388)				4,343		0001	
Purchased Call/S&P 500 INDEX/SPX2500SR	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	02/21/2023	02/16/2024	1	1,270,000	100	16,510			1,347		1,347	(15,163)				3,919		0001	
Purchased Call/S&P 500 INDEX/SPX00S8O	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	11/01/2022	10/31/2023	1	2,949,777	3872	45,455			76,837		76,837	31,315				4,163		0001	
Purchased Call/S&P 500 INDEX/SPX00PHR	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/24/2023	04/19/2024	1	2,870,000	100	44,772			28,542		28,542	(16,230)				10,675		0001	
Purchased Call/S&P 500 INDEX/SPX412SRX	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/27/2022	10/26/2023	1	1,403,038	3844	18,451			32,251		32,251	13,225				1,872		0001	
Purchased Call/S&P 500 INDEX/SPX61Z38	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	10/24/2022	10/20/2023	1	3,576,371	3753	41,084			70,347		70,347	27,233				4,186		0001	
Purchased Call/S&P 500 INDEX/SPX140T57	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	02/06/2023	02/06/2024	1	1,555,000	4111.08	48,827			56,921		56,921	8,094				4,622		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPW03.S2	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/13/2023	03/12/2024	1	2,255,000	3855.76		66,072		32,596		92,596	26,524				7,558		0001
Purchased Call / S&P 500 INDEX/SPW05.US9	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/27/2023	02/26/2024	1	4,754,000	3892.24		145,948		189,857		189,857	43,910				15,187		0001
Purchased Call / S&P 500 INDEX/SPW2.US9	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	06/20/2023	06/18/2024	1	2,172,000	4088.71		65,160		54,889		54,889	(10,271)				9,201		0001
Purchased Call / S&P 500 INDEX/SPW00.RST	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	06/20/2023	06/18/2024	1	2,622,000	100		25,958		4,378		4,378	(21,580)				11,107		0001
Purchased Call / S&P 500 INDEX/SPW13.SV	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	01/25/2023	01/24/2024	1	1,836,199	4018		28,243		36,644		36,644	8,401				5,176		0001
Purchased Call / S&P 500 INDEX/SPW03.SD	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/07/2023	03/07/2024	1	1,271,000	3886.37		37,876		48,955		48,955	11,079				4,194		0001
Purchased Call / S&P 500 INDEX/SPW13.SH	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	04/24/2023	04/24/2024	1	1,704,000	4137.04		53,506		58,959		58,959	5,454				6,416		0001
Purchased Call / S&P 500 INDEX/SPW140.S6	FixedAnnuity hedge	N/A	Equity / Index	CITIBANK NA	03/08/2023	03/08/2024	1	2,221,000	3892.01		54,637		70,573		70,573	15,936				7,352		0001
Purchased Call / S&P 500 INDEX/SPW03.SF	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/16/2023	02/16/2024	1	883,000	4650.8		3,005		4		4	(3,001)				2,107		0001
Purchased Call / S&P 500 INDEX/SPW210SE	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	07/24/2023	07/19/2024	1	1,242,000	100		24,467		4,318		4,318	(20,149)				5,564		0001
Purchased Call / S&P 500 INDEX/SPW05036	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	07/19/2023	07/19/2024	1	647,000	5056.53		2,653		83		83	(2,570)				2,098		0001
Purchased Call / S&P 500 INDEX/SPW137.SX	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	03/13/2023	03/12/2024	1	1,316,802	3862		23,266		31,691		31,691	8,425				4,413		0001
Purchased Call / S&P 500 INDEX/SPW2.N99	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	04/03/2023	03/28/2024	1	1,783,441	4109		60,994		70,756		70,756	9,761				6,262		0001
Purchased Call / S&P 500 INDEX/SPW13.NST	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	05/15/2023	05/10/2024	1	2,516,606	4126		30,866		34,070		34,070	3,204				9,835		0001
Purchased Call / S&P 500 INDEX/SPW19.SB	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/01/2023	08/30/2024	1	2,087,047	4508		35,355		27,673		27,673	(7,682)				9,997		0001
Purchased Call / S&P 500 INDEX/SPW250232	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA)	03/14/2023	03/13/2024	1	1,214,000	100		25,008		20,877		20,877	(4,131)				4,081		0001
Purchased Call / S&P 500 INDEX/SPW37.Z59	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	10/24/2022	10/20/2023	1	1,977,699	3753	40,379			70,872		70,872	28,189				2,315		0001
Purchased Call / S&P 500 INDEX/SPW8153.SV	FixedAnnuity hedge	N/A	Equity / Index	SANTRUST BANKS INC	04/06/2023	04/05/2024	1	1,171,895	33483		31,505		25,089		25,089	(6,416)				4,205		0001
Purchased Call / S&P 500 INDEX/SPW05398	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	01/13/2023	01/16/2024	1	453,000	4468.98		3,986		10		10	(3,977)				1,232		0001
Purchased Call / S&P 500 INDEX/SPW131.SI	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/14/2023	09/13/2024	1	510,000	4942.09		2,958		741		741	(2,217)				2,493		0001
Purchased Call / S&P 500 INDEX/SPW150.SV	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA)	12/06/2022	12/05/2023	1	1,014,000	100	8,822			34		34	(4,212)				2,156		0001
Purchased Call / S&P 500 INDEX/SPW03.N84	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	03/27/2023	03/26/2024	1	1,373,963	3971		25,490		32,353		32,353	6,863				4,797		0001
Purchased Call / S&P 500 INDEX/SPW00.SI	FixedAnnuity hedge	N/A	Equity / Index	H8BC BANK PLC	07/14/2023	07/16/2024	1	372,000	100		3,497		478		478	(3,019)				1,658		0001
Purchased Call / S&P 500 INDEX/SPW1H3E90	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	10/10/2022	10/09/2023	1	2,536,000	3612.39	51,783			93,177		93,177	32,166				1,963		0001
Purchased Call / S&P 500 INDEX/SPW13309	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	04/03/2023	04/02/2024	1	2,495,000	4124.51		76,846		88,263		88,263	11,417				8,881		0001
Purchased Call / S&P 500 INDEX/SPW216SS	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	09/11/2023	09/10/2024	1	1,655,000	100		17,874		5,429		5,429	(12,445)				8,057		0001
Purchased Call / S&P 500 INDEX/SPW051S6	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/16/2023	02/16/2024	1	441,000	100		3,925		21		21	(3,904)				1,361		0001
Purchased Call / S&P 500 INDEX/SPW371.SK	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	11/08/2022	11/08/2023	1	3,340,000	3828.11	75,150			128,814		128,814	52,408				5,459		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/21/2023	02/16/2024	1	1,418,000	100		21,554		3,457		3,457	(18,097)				4,375		0001
INDEX/S&P00/5N	Purchased Call/S&P 500	N/A	Equi ty/Index	ROYAL BK CANADA SOCIETE GENERALE SA	10/26/2022	10/26/2023	1	1,305,000	3830.6	41,369		73,666	73,666		73,666	31,172				1,741		0001
INDEX/S&P02/6S1	Purchased Call/S&P 500	N/A	Equi ty/Index	02NNEB1B/P40TDBPU41	12/14/2022	12/14/2023	1	490,000	4261.01	14,112		2,246	2,246		2,246	(3,715)				1,111		0001
INDEX/S&P03/ESE	FixedAnnui tyhedge ...	N/A	Equi ty/Index	SUNAMST BANKS INC	09/18/2023	09/17/2024	1	1,592,439	34618		43,855		27,131		27,131	(16,724)				7,830		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	05/01/2023	04/29/2024	1	1,379,000	100		33,234		14,132		14,132	(19,101)				5,255		0001
INDEX/S&P25/4SH	FixedAnnui tyhedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/13/2023	01/12/2024	1	441,000	4474.98	9	3,704		9		9	(3,685)				1,177		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NNEB1B/P40TDBPU41	08/11/2023	08/09/2024	1	369,000	4903.76		2,435		344		344	(2,091)				1,711		0001
INDEX/S&P01/3S8Y	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/21/2023	08/19/2024	1	1,822,000	100		28,059		18,050		18,050	(10,009)				8,583		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/14/2023	09/14/2024	1	1,745,000	4489.72		47,115		36,587		36,587	(10,329)				8,157		0001
INDEX/S&P00/3S2	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/10/2022	10/06/2023	1	2,137,000	100	27,140		16,673	16,673		16,673	(12,076)				1,370		0001
INDEX/S&P2EONM2	FixedAnnui tyhedge ...	N/A	Equi ty/Index	MORGAN STANLEY CREDIT SUISSE (USA) INC	11/28/2022	11/24/2023	1	2,137,000	100	18,592						(4,653)				4,148		0001
INDEX/S&P150/59	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NNEB1B/P40TDBPU41	09/01/2023	08/30/2024	1	349,000	4967.35		1,885		305		305	(1,580)				1,672		0001
INDEX/S&P01/3S34	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/06/2023	07/05/2024	1	498,000	100		4,704		1,716		1,716	(2,988)				2,142		0001
INDEX/S&P00/5P	FixedAnnui tyhedge ...	N/A	Equi ty/Index	H88C BANK PLC	05/11/2023	05/10/2024	1	1,907,000	100		35,089		43,057		43,057	7,968				7,453		0001
INDEX/S&P00/6BX	FixedAnnui tyhedge ...	N/A	Equi ty/Index	MORGAN STANLEY	10/10/2022	10/05/2023	1	1,101,000	100	5,945						(4,252)				644		0001
INDEX/S&P00/5NY	FixedAnnui tyhedge ...	N/A	Equi ty/Index	17331LVZK0KX5T7XV54	09/14/2023	09/13/2024	1	2,588,000	100		25,104		7,682		7,682	(17,411)				12,078		0001
INDEX/S&P02/3SH	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NNEB1B/P40TDBPU41	04/24/2023	04/22/2024	1	2,773,000	4137.04		83,190		91,679		91,679	8,489				10,391		0001
INDEX/S&P01/3I3D	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA SOCIETE GENERALE SA	03/13/2023	03/13/2024	1	1,504,000	3655.76		44,067		61,714		61,714	17,647				5,056		0001
INDEX/S&P00/8S3	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NNEB1B/P40TDBPU41	07/25/2023	07/25/2024	1	2,727,000	4567.46		79,083		51,784		51,784	(27,299)				12,341		0001
INDEX/S&P02/03V	FixedAnnui tyhedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	05/16/2023	05/15/2024	1	1,774,000	100		28,207		16,786		16,786	(11,421)				7,010		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	03/22/2023	03/22/2024	1	4,447,000	3836.97		111,175		146,167		146,167	34,932				15,352		0001
INDEX/S&P02/1N5V	FixedAnnui tyhedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	02/10/2023	02/09/2024	1	1,331,754	4098		19,708		23,917		23,917	4,209				4,004		0001
INDEX/S&P112322	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/01/2023	02/27/2024	1	1,185,000	100		18,486		14,129		14,129	(4,357)				3,798		0001
INDEX/S&P00/980	FixedAnnui tyhedge ...	N/A	Equi ty/Index	MORGAN STANLEY 17331LVZK0KX5T7XV54	04/26/2023	04/26/2024	1	2,370,000	4055.99		67,782		79,863		79,863	12,081				8,967		0001
INDEX/S&P00/9RE	FixedAnnui tyhedge ...	N/A	Equi ty/Index	02NNEB1B/P40TDBPU41	09/22/2023	09/23/2024	1	1,259,000	4320.06		16,997		16,368		16,368	(628)				6,243		0001
INDEX/S&P02/75T	FixedAnnui tyhedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	05/22/2023	05/21/2024	1	2,028,918	4192		29,916		30,869		30,869	953				8,123		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/18/2023	09/17/2024	1	2,354,000	100		16,007		5,150		5,150	(10,857)				11,575		0001
INDEX/S&P02/7SE	FixedAnnui tyhedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	01/11/2023	01/09/2024	1	1,854,000	100		35,226		28,483		28,483	(6,743)				4,676		0001
INDEX/S&P00/28K	FixedAnnui tyhedge ...	N/A	Equi ty/Index	MORGAN STANLEY 17331LVZK0KX5T7XV54																		

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Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	12/12/2022	12/12/2023	1	1,673,000	390.56	52,700			74,904		74,904	29,868				3,741		0001
INDE/SPAC17685																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/04/2023	05/06/2024	1	1,087,000	4061.22		29,458		34,944		34,944	5,486				4,210		0001
INDE/SPX113.59				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		11/23/2022	11/22/2023	1	670,000	4403.81	13,534						(2,569)				1,277		0001
INDE/SPX0053N																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	03/14/2023	03/14/2024	1	1,583,000	3919.29		46,065		63,000		63,000	16,334				5,338		0001
INDE/SPX82LSZ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/24/2023	04/23/2024	1	2,138,000	4137.04		58,581		64,622		64,622	6,040				8,031		0001
INDE/SPX1131SE																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	04/03/2023	04/03/2024	1	2,809,000	4124.51		80,337		92,040		92,040	11,702				10,026		0001
INDE/SPXC17BSJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/14/2023	08/12/2024	1	1,380,000	4489.72		33,534		26,175		26,175	(7,359)				6,430		0001
INDE/SPX13946				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		02/21/2023	02/20/2024	1	4,300,000	3997.34		152,880		197,906		197,906	45,026				15,335		0001
INDE/SPX005190																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/01/2023	09/03/2024	1	704,000	4947.03		4,485		752		752	(3,883)				3,382		0001
INDE/SPX116386																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/23/2022	11/24/2023	1	601,000	4956.75	12,681						(2,921)				1,166		0001
INDE/SPXC1735Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/01/2023	08/30/2024	1	491,000	4971.86		2,602		436		436	(2,167)				2,352		0001
INDE/SPX116355				SUNFLOUT BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		08/14/2023	08/13/2024	1	1,552,382	36281		42,505		15,345		15,345	(27,160)				7,245		0001
INDE/SPX81388D				ROYAL BK CANADA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	06/14/2023	06/13/2024	1	1,601,000	100		36,823		16,004		16,004	(20,919)				6,717		0001
INDE/SPX82U5Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	08/20/2023	06/17/2024	1	2,220,000	100		32,412		11,886		11,886	(20,529)				9,386		0001
INDE/SPX00R8S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/17/2023	07/12/2024	1	2,580,000	100		44,634		11,069		11,069	(33,955)				11,419		0001
INDE/SPX8219P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/27/2023	02/27/2024	1	2,192,000	3982.24		67,733		88,246		88,246	20,514				7,026		0001
INDE/SPX115586																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	05/09/2023	05/09/2024	1	3,010,000	4119.17		87,892		98,722		98,722	10,830				11,737		0001
INDE/SPX82P90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/17/2022	10/16/2023	1	2,131,927	3583	34,564			57,969		57,969	19,046				2,232		0001
INDE/SPX116358																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/18/2023	07/18/2024	1	2,023,000	4554.98		56,239		37,413		37,413	(18,827)				9,047		0001
INDE/SPX8212S5																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	01/04/2023	01/04/2024	1	1,289,000	3952.97		38,541		59,820		59,820	21,279				3,305		0001
INDE/SPX8219F				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	01/09/2023	01/08/2024	1	3,118,000	3982.09		96,346		144,043		144,043	47,687				8,160		0001
INDE/SPX0029H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	12/07/2022	12/07/2023	1	3,592,000	3933.92	118,895			178,627		178,627	71,527				7,752		0001
INDE/SPXC1759N																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	03/08/2023	03/08/2024	1	1,792,000	3992.01		53,581		69,288		69,288	15,708				5,892		0001
INDE/SPX1407SH																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSCB BANK PLC	09/14/2023	09/13/2024	1	401,000	100		3,609		1,163		1,163	(2,446)				1,961		0001
INDE/SPX6007S2																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/20/2023	09/19/2024	1	1,671,998	4447		19,191		16,595		16,595	(2,596)				8,245		0001
INDE/SPX1316V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/25/2023	09/20/2024	1	1,515,924	4825		21,312		20,382		20,382	(930)				7,476		0001
INDE/SPX1129L				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/02/2022	11/02/2023	1	1,843,000	3759.69	58,607			103,991		103,991	40,242				2,771		0001
INDE/SPX0008S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/29/2023	08/29/2024	1	493,000	4718.01		10,846		2,338		2,338	(8,509)				2,358		0001
INDE/SPX11635H																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP#81565Z	FixedAnnuity hedge	N/A	Equi ty/ Index	SUNTRUST BANKS INC	.07/05/2023	.07/02/2024	1	1,445,172	3409		37,499		22,180		22,180	(15,319)				6,283		0001
Purchased Call / S&P 500 INDEX/SP#C1739Z	FixedAnnuity hedge	N/A	Equi ty/ Index	BARCLAYS PLC	.11/16/2023	.11/16/2023	1	1,048,000	3958.79	34,479			52,345		52,345	21,826				1,880		0001
Purchased Call / S&P 500 INDEX/SP#150758	FixedAnnuity hedge	N/A	Equi ty/ Index	INC	.10/31/2022	.10/27/2023	1	1,393,000	100	17,721			3,393		3,393	(8,980)				1,772		0001
Purchased Call / S&P 500 INDEX/SP#600763	FixedAnnuity hedge	N/A	Equi ty/ Index	MORGAN STANLEY	.09/11/2023	.09/10/2024	1	1,559,000	100		28,062		10,743		10,743	(17,319)				7,989		0001
Purchased Call / S&P 500 INDEX/SP#F00P9Y	FixedAnnuity hedge	N/A	Equi ty/ Index	MORGAN STANLEY	.06/12/2023	.06/11/2024	1	2,005,000	100		29,689		17,530		17,530	(12,159)				8,393		0001
Purchased Call / S&P 500 INDEX/SP#J194SH	FixedAnnuity hedge	N/A	Equi ty/ Index	BNP PARIBAS SA	.08/14/2023	.08/13/2024	1	3,085,000	4489.72		85,146		65,949		65,949	(19,197)				14,398		0001
Purchased Call / S&P 500 INDEX/SP#13938	FixedAnnuity hedge	N/A	Equi ty/ Index	BNP PARIBAS SA	.03/27/2023	.03/25/2024	1	4,062,323	3971		55,641		70,593		70,593	14,952				14,144		0001
Purchased Call / S&P 500 INDEX/SP#11393E	FixedAnnuity hedge	N/A	Equi ty/ Index	BNP PARIBAS SA	.04/04/2023	.04/03/2024	1	1,633,306	4125		24,659		28,748		28,748	4,089				5,930		0001
Purchased Call / S&P 500 INDEX/SP#A09E5F	FixedAnnuity hedge	N/A	Equi ty/ Index	SOCIETE GENERALE SA	.12/14/2022	.12/14/2023	1	674,000	4528.7	6,336						(1,959)				1,528		0001
Purchased Call / S&P 500 INDEX/SP#15053C	FixedAnnuity hedge	N/A	Equi ty/ Index	CREDIT SUISSE (USA) INC	.01/03/2023	.12/29/2023	1	3,130,000	100		27,544					(27,544)				7,771		0001
Purchased Call / S&P 500 INDEX/SP#C1745I	FixedAnnuity hedge	N/A	Equi ty/ Index	BARCLAYS PLC	.11/29/2022	.11/29/2023	1	2,009,000	3957.63	66,900			98,931		98,931	40,276				4,073		0001
Purchased Call / S&P 500 INDEX/SP#11315F	FixedAnnuity hedge	N/A	Equi ty/ Index	BNP PARIBAS SA	.06/07/2023	.06/06/2024	1	1,713,540	4284		35,136		33,837		33,837	(1,299)				7,091		0001
Purchased Call / S&P 500 INDEX/SP#F0003G	FixedAnnuity hedge	N/A	Equi ty/ Index	BANK OF COMM	.06/06/2023	.06/06/2024	1	1,721,000	4283.85		51,458		48,688		48,688	(2,770)				7,122		0001
Purchased Call / S&P 500 INDEX/SP#81565A	FixedAnnuity hedge	N/A	Equi ty/ Index	SUNTRUST BANKS INC	.06/20/2023	.06/18/2024	1	2,749,930	34299		70,971		43,304		43,304	(27,669)				11,624		0001
Purchased Call / S&P 500 INDEX/SP#E00V9L	FixedAnnuity hedge	N/A	Equi ty/ Index	MORGAN STANLEY	.12/19/2022	.12/15/2023	1	1,835,000	100	7,524						(5,121)				4,187		0001
Purchased Call / S&P 500 INDEX/SP#C00037	FixedAnnuity hedge	N/A	Equi ty/ Index	MORGAN STANLEY	.10/20/2022	.10/19/2023	1	2,244,000	100	18,176						(11,313)				2,560		0001
Purchased Call / S&P 500 INDEX/SP#F0005K	FixedAnnuity hedge	N/A	Equi ty/ Index	MORGAN STANLEY	.06/26/2023	.06/25/2024	1	1,966,000	100		22,019		3,735		3,735	(18,284)				8,439		0001
Purchased Call / S&P 500 INDEX/SP#81565B	FixedAnnuity hedge	N/A	Equi ty/ Index	SUNTRUST BANKS INC	.05/15/2023	.05/14/2024	1	1,498,528	33301		40,820		41,275		41,275	455				5,909		0001
Purchased Call / S&P 500 INDEX/SP#621N8A	FixedAnnuity hedge	N/A	Equi ty/ Index	ROYAL BK CANADA	.04/03/2023	.04/01/2024	1	2,384,000	4124.51		79,864		91,694		91,694	11,830				8,463		0001
Purchased Call / S&P 500 INDEX/SP#C1715L	FixedAnnuity hedge	N/A	Equi ty/ Index	BARCLAYS PLC	.11/08/2022	.11/08/2023	1	2,240,000	3828.11	64,736			111,677		111,677	45,945				3,661		0001
Purchased Call / S&P 500 INDEX/SP#11315X	FixedAnnuity hedge	N/A	Equi ty/ Index	BNP PARIBAS SA	.04/25/2023	.04/25/2024	1	2,050,000	4071.63		58,630		68,436		68,436	9,806				7,738		0001
Purchased Call / S&P 500 INDEX/SP#C2526X	FixedAnnuity hedge	N/A	Equi ty/ Index	INC	.04/03/2023	.03/28/2024	1	1,735,000	100		27,240		9,268		9,268	(17,971)				6,082		0001
Purchased Call / S&P 500 INDEX/SP#81565E	FixedAnnuity hedge	N/A	Equi ty/ Index	SUNTRUST BANKS INC	.08/21/2023	.08/20/2024	1	1,724,975	34499		47,609		28,806		28,806	(18,803)				8,139		0001
Purchased Call / S&P 500 INDEX/SP#C1739K	FixedAnnuity hedge	N/A	Equi ty/ Index	BARCLAYS PLC	.11/21/2022	.11/21/2023	1	3,332,000	3949.94	101,959			155,378		155,378	64,259				6,288		0001
Purchased Call / S&P 500 INDEX/SP#F0005E	FixedAnnuity hedge	N/A	Equi ty/ Index	BANK OF COMM	.07/20/2023	.07/22/2024	1	1,296,000	4534.87		38,232		26,542		26,542	(11,600)				5,835		0001
Purchased Call / S&P 500 INDEX/SP#C1745Z	FixedAnnuity hedge	N/A	Equi ty/ Index	BARCLAYS PLC	.08/22/2023	.08/22/2024	1	2,014,000	4387.55		54,579		47,935		47,935	(6,644)				9,331		0001
Purchased Call / S&P 500 INDEX/SP#F0023W	FixedAnnuity hedge	N/A	Equi ty/ Index	H88C BANK PLC	.08/04/2023	.08/02/2024	1	406,000	100		3,167		1,263		1,263	(1,903)				1,862		0001
Purchased Call / S&P 500 INDEX/SP#A0519P	FixedAnnuity hedge	N/A	Equi ty/ Index	SOCIETE GENERALE SA	.02/21/2023	.02/21/2024	1	2,182,000	3997.34		68,078		88,069		88,069	19,990				6,953		0001
				02#NEB1B/P#40TDBPU41																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/05/2023	04/05/2024	1	2,103,000	4080.38		58,674		89,578		89,578	10,304				7,546		0001
INDEX/SPX11339P				ROMUISP/BMIPR0K5P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ...	06/26/2023	06/21/2024	1	1,330,000	100		20,216		6,148		6,148	(14,068)				5,666		0001
INDEX/SPX000SJJ				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	05/01/2023	04/29/2024	1	1,610,000	100		21,896		4,257		4,257	(17,639)				6,135		0001
INDEX/SPX2504SG				EXD7DE/VDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/03/2023	12/29/2023	1	2,174,000	100		52,828		37,172		37,172	(15,660)				5,398		0001
INDEX/SPX62IESX				ES7P3L03PHI6C71XBUI1																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUMITRUST BANKS INC	10/17/2022	10/13/2023	1	1,748,455	28635		49,056		87,206		87,206	14,357				1,650		0001
INDEX/SPX7153SY				IY0UB6J/JV9T8XCS06																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	12/14/2022	12/13/2023	1	1,168,000	100		12,731					(5,409)				2,630		0001
INDEX/SPX62IC8				ES7P3L03PHI6C71XBUI1																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	04/12/2023	04/11/2024	1	2,040,000	100		34,884		33,599		33,599	(1,285)				7,438		0001
INDEX/SPX00PSY				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/03/2023	01/03/2024	1	1,475,000	3824.14		43,808		69,441		69,441	25,633				3,763		0001
INDEX/SPX62IF83				ES7P3L03PHI6C71XBUI1																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/23/2022	11/24/2023	1	1,678,000	4027.26		56,213		77,733		77,733	31,457				3,257		0001
INDEX/SPXC7C3SY				G65SEF7/UP517OUK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	06/28/2023	06/28/2024	1	303,000	100		3,515		40		40	(3,475)				1,308		0001
INDEX/SPX25068P				EXD7DE/VDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/25/2023	08/26/2024	1	365,000	100		2,937		410		410	(2,547)				1,738		0001
INDEX/SPX6003S8				11EB1W30JUE0V/HHR804																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/09/2023	08/09/2024	1	337,000	4914.48		2,312		296		296	(2,016)				1,702		0001
INDEX/SPXJ1388B				ROMUISP/BMIPR0K5P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	04/10/2023	04/09/2024	1	1,355,000	100		14,082		14,808		14,808	716				4,914		0001
INDEX/SPXJ4079W				ES70Z0ZJFF327IEFA76																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	02/13/2023	02/12/2024	1	1,014,000	100		17,035		1,376		1,376	(15,659)				3,083		0001
INDEX/SPX230036				EXD7DE/VDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	01/10/2023	01/10/2024	1	1,645,000	3919.25		49,021		72,329		72,329	23,308				4,348		0001
INDEX/SPXC7B51				G65SEF7/UP517OUK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	09/11/2023	09/11/2024	1	1,778,000	4487.46		47,295		37,875		37,875	(9,420)				8,668		0001
INDEX/SPX62I6ST				ES7P3L03PHI6C71XBUI1																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	05/15/2023	05/14/2024	1	2,498,000	4136.28		76,877		84,372		84,372	7,495				9,842		0001
INDEX/SPXC7D3SY				G65SEF7/UP517OUK5573																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	03/03/2023	03/01/2024	1	1,054,000	100		13,807		9,509		9,509	(4,289)				3,412		0001
INDEX/SPX2501SD				EXD7DE/VDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/12/2023	07/12/2024	1	638,000	4968.57		2,233		184		184	(2,049)				2,824		0001
INDEX/SPXJ1323P				ROMUISP/BMIPR0K5P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/22/2023	06/24/2024	1	1,486,000	4381.89		44,877		37,865		37,865	(7,012)				6,367		0001
INDEX/SPXJ13X9K				ROMUISP/BMIPR0K5P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/13/2022	10/12/2023	1	1,686,596	3585		52,601		91,437		91,437	31,656				1,531		0001
INDEX/SPX1H357				ROMUISP/BMIPR0K5P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/10/2023	05/10/2024	1	2,317,000	4137.64		72,069		79,932		79,932	7,873				9,055		0001
INDEX/SPX4057S4				02NEB1BXP4ROT08PU41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/05/2023	06/03/2024	1	1,417,000	4273.79		35,708		34,293		34,293	(1,416)				5,628		0001
INDEX/SPXJ131S5				ROMUISP/BMIPR0K5P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/18/2022	11/17/2023	1	393,000	4183.43		14,620		2,633		2,633	(2,392)				713		0001
INDEX/SPX4053SD				02NEB1BXP4ROT08PU41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/01/2023	07/31/2024	1	2,335,781	4589		28,784		19,733		19,733	(9,051)				10,676		0001
INDEX/SPXJ1368V				ROMUISP/BMIPR0K5P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	01/13/2023	01/12/2024	1	404,000	100		3,394		10		10	(3,384)				1,078		0001
INDEX/SPX150XSP				EXD7DE/VDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	11/02/2022	11/01/2023	1	1,086,000	100		16,416									1,578		0001
INDEX/SPX1501SD				EXD7DE/VDH4HCF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUMITRUST BANKS INC	07/14/2023	07/12/2024	1	1,203,830	34395		33,298		19,646		19,646	(13,652)				5,328		0001
INDEX/SPX615759				IY0UB6J/JV9T8XCS06																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX/S/P60015Y	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COMMERCE	12/06/2022	12/06/2023	1	2,470,000	394.26	80,028			118,427		118,427	46,027					5,281	0001	
Purchased Call / S/P 500 INDEX/S/P7151S9	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	10/31/2022	10/27/2023	1	2,464,635	32862	61,720			67,372		67,372	5,150					3,352	0001	
Purchased Call / S/P 500 INDEX/S/P819584	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	09/22/2023	09/20/2024	1	1,226,535	34070		33,398		26,435		26,435	(6,963)					6,057	0001	
Purchased Call / S/P 500 INDEX/S/P815286	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	02/21/2023	02/16/2024	1	1,116,281	33827		25,783		9,820		9,820	(15,963)					3,444	0001	
Purchased Call / S/P 500 INDEX/S/P400535	FixedAnnuity hedge	N/A	Equity / Index	ORNEB IB/P4007D8PU41	04/17/2023	04/16/2024	1	2,017,000	4151.32		53,854		59,630		59,630	5,777					7,447	0001	
Purchased Call / S/P 500 INDEX/S/P419339	FixedAnnuity hedge	N/A	Equity / Index	ROMUISPUBIPROK8GPR3	10/17/2022	10/16/2023	1	3,194,000	3677.95	63,880			115,640		115,640	42,286					3,344	0001	
Purchased Call / S/P 500 INDEX/S/P400580	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	06/22/2023	06/21/2024	1	1,047,000	100		14,553		3,763		3,763	(10,790)					4,461	0001	
Purchased Call / S/P 500 INDEX/S/P400530	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	12/01/2022	12/01/2023	1	468,000	4469.96	8,244						(1,370)					944	0001	
Purchased Call / S/P 500 INDEX/S/P815890	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	09/01/2023	08/30/2024	1	1,562,486	34722		43,673		23,480		23,480	(20,192)					7,484	0001	
Purchased Call / S/P 500 INDEX/S/P1131S1	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	06/21/2023	06/21/2024	1	2,059,000	4365.69		60,123		52,019		52,019	(8,104)					8,772	0001	
Purchased Call / S/P 500 INDEX/S/P4021339	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	08/11/2023	08/09/2024	1	1,716,000	100		17,503		4,808		4,808	(12,695)					7,958	0001	
Purchased Call / S/P 500 INDEX/S/P1500S5	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA) INC	11/21/2022	11/17/2023	1	1,156,000	100	15,259			3,379		3,379	(4,707)					2,096	0001	
Purchased Call / S/P 500 INDEX/S/P7152S1	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	12/19/2022	12/15/2023	1	1,119,296	32920	27,435			30,948		30,948	2,657					2,554	0001	
Purchased Call / S/P 500 INDEX/S/P815680	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	06/26/2023	06/26/2024	1	2,137,000	4328.82		62,614		56,505		56,505	(6,109)					9,190	0001	
Purchased Call / S/P 500 INDEX/S/P605286	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	08/21/2023	08/20/2024	1	3,257,000	4399.77		89,893		78,708		78,708	(11,185)					15,367	0001	
Purchased Call / S/P 500 INDEX/S/P40051S8	FixedAnnuity hedge	N/A	Equity / Index	ORNEB IB/P4007D8PU41	02/13/2023	02/13/2024	1	1,444,000	4137.29		44,475		50,979		50,979	6,504					4,407	0001	
Purchased Call / S/P 500 INDEX/S/P815680	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	06/26/2023	06/25/2024	1	2,332,000	4328.82		68,328		61,656		61,656	(6,671)					10,010	0001	
Purchased Call / S/P 500 INDEX/S/P40171S2	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	11/10/2022	11/09/2023	1	1,162,243	3749	32,493			50,365		50,365	19,494					1,924	0001	
Purchased Call / S/P 500 INDEX/S/P40170S1	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	05/15/2023	05/13/2024	1	2,999,000	4136.28		92,369		101,426		101,426	9,057					11,799	0001	
Purchased Call / S/P 500 INDEX/S/P40001S9	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	07/05/2023	07/02/2024	1	1,894,000	100		23,486		5,390		5,390	(18,096)					8,235	0001	
Purchased Call / S/P 500 INDEX/S/P40174S0	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	11/28/2022	11/26/2023	1	3,210,000	3663.94	105,288			155,146		155,146	63,337					6,453	0001	
Purchased Call / S/P 500 INDEX/S/P40051S5E	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	05/15/2023	05/15/2024	1	2,023,000	4136.28		60,083		65,948		65,948	5,865					7,994	0001	
Purchased Call / S/P 500 INDEX/S/P4005E5Y	FixedAnnuity hedge	N/A	Equity / Index	ORNEB IB/P4007D8PU41	12/21/2022	12/21/2023	1	1,544,000	3678.44	50,489			77,508		77,508	28,983					3,659	0001	
Purchased Call / S/P 500 INDEX/S/P4000K8	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	05/15/2023	05/10/2024	1	1,216,000	100	17,632			13,966		13,966	(3,666)					4,752	0001	
Purchased Call / S/P 500 INDEX/S/P821680	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	10/17/2022	10/13/2023	1	3,395,000	100	30,216						(13,494)					3,204	0001	
Purchased Call / S/P 500 INDEX/S/P4000S1	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	11/23/2022	11/22/2023	1	1,756,000	100	30,554						(14,960)					3,946	0001	
Purchased Call / S/P 500 INDEX/S/P419365	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	11/25/2022	11/27/2023	1	2,053,000	4026.12	52,557			73,241		73,241	29,760					4,092	0001	

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500 INDEX/SPX13331	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ... SOCIETE GENERALE SA	08/21/2023	08/21/2024	1	1,775,000	4399.77		46,328		40,599		40,599	(5,728)					8,387	0001	
Purchased Call / S&P 500 INDEX/SPX05189	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NEB1BXP-AROTD8PU41	08/08/2023	08/08/2024	1	1,598,000	4499.38		42,187		32,072		32,072	(10,116)					7,399	0001	
Purchased Call / S&P 500 INDEX/SPXC1709P	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BARCLAYS PLC	05/08/2023	05/06/2024	1	2,470,000	4188.12		74,100		82,031		82,031	7,931					9,566	0001	
Purchased Call / S&P 500 INDEX/SPX821JST	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	06/20/2023	06/20/2024	1	2,653,000	4388.71		79,590		67,130		67,130	(12,460)					11,281	0001	
Purchased Call / S&P 500 INDEX/SPX821JST	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	07/17/2023	07/16/2024	1	2,227,000	4522.79		63,915		44,737		44,737	(19,177)					9,925	0001	
Purchased Call / S&P 500 INDEX/SPX0019G	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	07/14/2023	07/12/2024	1	552,000	100		4,692		1,465		1,465	(3,227)					2,443	0001	
Purchased Call / S&P 500 INDEX/SPX81528A	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SUNTRUST BANKS INC	02/27/2023	02/23/2024	1	1,312,677	32817		35,175		38,134		38,134	2,959					4,151	0001	
Purchased Call / S&P 500 INDEX/SPX81578D	FixedAnnui tyHedge ...	N/A	Equi ty / Index	1YOOUBGJ119T8KCS06	07/17/2023	07/16/2024	1	1,552,906	34509		42,352		23,223		23,223	(19,120)					6,921	0001	
Purchased Call / S&P 500 INDEX/SPX15019A	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA) INC	11/28/2022	11/27/2023	1	1,252,000	100	9,265						(1,589)					2,495	0001	
Purchased Call / S&P 500 INDEX/SPX11395D	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	03/21/2023	03/21/2024	1	1,721,000	4002.87		51,458		65,083		65,083	13,625					5,924	0001	
Purchased Call / S&P 500 INDEX/SPX0019N	FixedAnnui tyHedge ...	N/A	Equi ty / Index	HSBC BANK PLC	03/06/2023	03/05/2024	1	523,000	4599.01		2,824		44		44	(2,780)					1,715	0001	
Purchased Call / S&P 500 INDEX/SPX0019N	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY	12/19/2022	12/15/2023	1	2,054,000	100	25,470			13,866		13,866	(17,474)					4,686	0001	
Purchased Call / S&P 500 INDEX/SPX25003S	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA) INC	02/19/2023	02/09/2024	1	1,815,000	100		32,489		4,003		4,003	(28,486)					5,457	0001	
Purchased Call / S&P 500 INDEX/SPX15019B	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA) INC	01/03/2023	12/29/2023	1	1,193,000	100		16,225					(16,225)					2,962	0001	
Purchased Call / S&P 500 INDEX/SPX821LSJ	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	02/01/2023	02/01/2024	1	2,103,000	4119.21		72,974		85,151		85,151	12,177					6,129	0001	
Purchased Call / S&P 500 INDEX/SPX1368Z	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ... SOCIETE GENERALE SA	08/11/2023	08/13/2024	1	359,000	4720.73		6,766		1,396		1,396	(5,371)					1,671	0001	
Purchased Call / S&P 500 INDEX/SPX053SE	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NEB1BXP-AROTD8PU41	11/18/2022	11/17/2023	1	622,000	4472.9	8,273						(1,429)					1,128	0001	
Purchased Call / S&P 500 INDEX/SPX821786	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA	10/18/2022	10/18/2023	1	1,409,000	3719.98	44,243			82,586		82,586	32,709					1,564	0001	
Purchased Call / S&P 500 INDEX/SPX13FC	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	09/01/2023	09/03/2024	1	1,259,000	4515.77		18,115		14,171		14,171	(3,944)					6,062	0001	
Purchased Call / S&P 500 INDEX/SPX821F50	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ... SOCIETE GENERALE SA	01/03/2023	01/02/2024	1	4,638,000	3824.14		106,674		167,772		167,772	61,098					11,768	0001	
Purchased Call / S&P 500 INDEX/SPX0503G	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NEB1BXP-AROTD8PU41	12/08/2022	12/08/2023	1	631,000	4365.81	11,800			2		2	(4,163)					1,372	0001	
Purchased Call / S&P 500 INDEX/SPX13K3A	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	05/01/2023	04/30/2024	1	1,592,000	4167.87		50,148		53,631		53,631	3,483					6,081	0001	
Purchased Call / S&P 500 INDEX/SPXC17AS9	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BARCLAYS PLC	03/06/2023	03/05/2024	1	1,630,000	4048.42		49,063		60,729		60,729	11,666					5,345	0001	
Purchased Call / S&P 500 INDEX/SPX0503F	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY	05/01/2023	04/30/2024	1	1,672,000	100		20,064		2,749		2,749	(17,315)					6,386	0001	
Purchased Call / S&P 500 INDEX/SPX25019J	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA) INC	03/19/2023	03/08/2024	1	1,248,000	100		29,702		52,321		52,321	22,619					4,131	0001	
Purchased Call / S&P 500 INDEX/SPXC1768R	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BARCLAYS PLC	12/19/2022	12/18/2023	1	4,188,000	3817.66	136,110			218,425		218,425	83,161					9,742	0001	
Purchased Call / S&P 500 INDEX/SPX0523Y	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	07/12/2023	07/12/2024	1	2,205,000	4472.16		64,386		48,933		48,933	(15,453)					9,759	0001	
Purchased Call / S&P 500 INDEX/SPX05956	FixedAnnui tyHedge ...	N/A	Equi ty / Index	02NEB1BXP-AROTD8PU41	10/04/2022	10/04/2023	1	561,000	100	4,009						(342)					284	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/30/2023	05/28/2024	1	2,386,792	4205	.....	39,087	.....	40,313	.....	40,313	1,246	.....	.....	.....	9,980	.....	0001
INDE/SPX139N	Purchased Call/S&P 500	.....	Equi ty/Index	BARCLAYS PLC	03/16/2023	03/15/2024	1	2,842,806	3884	.....	105,646	.....	139,927	.....	139,927	34,281	.....	.....	.....	9,615	.....	0001
INDE/SPX178S0	Purchased Call/S&P 500	.....	Equi ty/Index	CITIBANK WA	04/10/2023	04/08/2024	1	1,670,000	100	.....	31,042	.....	32,803	.....	32,803	1,761	.....	.....	.....	6,764	.....	0001
INDE/SPX140TSV	Purchased Call/S&P 500	.....	Equi ty/Index	BNP PARIBAS SA ...	06/26/2023	06/24/2024	1	1,988,000	4328.82	.....	53,080	.....	47,850	.....	47,850	(5,229)	.....	.....	.....	8,517	.....	0001
INDE/SPX113TSI	Purchased Call/S&P 500	.....	Equi ty/Index	SOCIETE GENERALE SA	04/17/2023	04/15/2024	1	1,851,000	4151.32	.....	53,679	.....	53,316	.....	59,316	5,637	.....	.....	.....	6,817	.....	0001
INDE/SPX140S94	Purchased Call/S&P 500	.....	Equi ty/Index	BNP PARIBAS SA ...	12/19/2022	12/19/2023	1	1,356,000	3917.66	.....	30,781	.....	48,479	.....	48,479	17,528	.....	.....	.....	3,174	.....	0001
INDE/SPX178S0	Purchased Call/S&P 500	.....	Equi ty/Index	BARCLAYS PLC	11/21/2022	11/20/2023	1	1,786,000	3949.94	.....	44,114	.....	67,280	.....	67,280	27,937	.....	.....	.....	3,338	.....	0001
INDE/SPX173S1	Purchased Call/S&P 500	.....	Equi ty/Index	SOCIETE GENERALE SA	05/03/2023	05/03/2024	1	2,907,000	4090.75	.....	85,175	.....	97,451	.....	97,451	12,276	.....	.....	.....	11,181	.....	0001
INDE/SPX140S5S9	Purchased Call/S&P 500	.....	Equi ty/Index	CANADIAN IMPERIAL	08/15/2023	08/15/2024	1	1,760,000	4437.86	.....	44,880	.....	37,650	.....	37,650	(7,230)	.....	.....	.....	8,240	.....	0001
INDE/SPX6002S5	Purchased Call/S&P 500	.....	Equi ty/Index	BANK OF COMI	01/03/2023	01/02/2024	1	2,154,000	3924.14	.....	63,974	.....	101,530	.....	101,530	37,556	.....	.....	.....	5,466	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	11/15/2022	11/15/2023	1	1,386,000	3991.73	.....	39,983	.....	59,163	.....	59,163	24,735	.....	.....	.....	2,481	.....	0001
INDE/SPX62FS1	Purchased Call/S&P 500	.....	Equi ty/Index	BARCLAYS PLC	09/12/2023	09/12/2024	1	1,126,000	4461.9	.....	29,614	.....	24,421	.....	24,421	(5,192)	.....	.....	.....	5,497	.....	0001
INDE/SPX172SX	Purchased Call/S&P 500	.....	Equi ty/Index	SOCIETE GENERALE SA	11/09/2022	11/08/2023	1	1,400,040	3825	.....	18,721	.....	32,708	.....	32,708	12,726	.....	.....	.....	2,288	.....	0001
INDE/SPX603S37	Purchased Call/S&P 500	.....	Equi ty/Index	BNP PARIBAS SA ...	06/01/2023	05/31/2024	1	2,545,516	4180	.....	91,527	.....	105,276	.....	105,276	13,749	.....	.....	.....	10,406	.....	0001
INDE/SPX15K36	Purchased Call/S&P 500	.....	Equi ty/Index	SINTRUST BANKS INC	08/14/2023	08/12/2024	1	1,946,000	100	.....	25,106	.....	8,149	.....	8,149	(16,959)	.....	.....	.....	8,602	.....	0001
INDE/SPX615S8K	Purchased Call/S&P 500	.....	Equi ty/Index	CANADIAN IMPERIAL	10/17/2022	10/13/2023	1	1,824,000	100	.....	29,184	.....	6,243	.....	6,243	(16,944)	.....	.....	.....	1,721	.....	0001
INDE/SPX6001S9	Purchased Call/S&P 500	.....	Equi ty/Index	MORGAN STANLEY ...	05/01/2023	04/29/2024	1	3,260,000	4167.87	.....	98,778	.....	105,888	.....	105,888	7,110	.....	.....	.....	12,422	.....	0001
INDE/SPX600P90	Purchased Call/S&P 500	.....	Equi ty/Index	SINTRUST BANKS INC	09/29/2023	09/27/2024	1	2,120,979	33666	.....	54,622	.....	53,251	.....	53,251	(1,370)	.....	.....	.....	10,376	.....	0001
INDE/SPX819S9N	Purchased Call/S&P 500	.....	Equi ty/Index	BNP PARIBAS SA ...	01/30/2023	01/26/2024	1	1,741,724	4069	.....	20,822	.....	26,326	.....	26,326	5,504	.....	.....	.....	4,952	.....	0001
INDE/SPX1H3Z90	Purchased Call/S&P 500	.....	Equi ty/Index	BARCLAYS PLC	01/11/2023	01/11/2024	1	1,640,000	3969.61	.....	50,348	.....	70,987	.....	70,987	20,639	.....	.....	.....	4,356	.....	0001
INDE/SPX178S8	Purchased Call/S&P 500	.....	Equi ty/Index	ROYAL BK CANADA ...	01/03/2023	01/02/2024	1	2,438,000	3924.14	.....	79,723	.....	126,998	.....	126,998	47,276	.....	.....	.....	6,186	.....	0001
INDE/SPX2FS2	Purchased Call/S&P 500	.....	Equi ty/Index	ROYAL BK CANADA ...	06/05/2023	06/04/2024	1	1,994,000	4273.79	.....	59,621	.....	57,284	.....	57,284	(2,336)	.....	.....	.....	8,218	.....	0001
INDE/SPX282TSN	Purchased Call/S&P 500	.....	Equi ty/Index	MORGAN STANLEY ...	06/29/2023	06/28/2024	1	1,209,000	100	.....	14,871	.....	1,322	.....	1,322	(13,549)	.....	.....	.....	5,218	.....	0001
INDE/SPX00SST	Purchased Call/S&P 500	.....	Equi ty/Index	MORGAN STANLEY ...	10/13/2022	10/12/2023	1	2,629,000	100	.....	16,826	.....	.....	.....	.....	.....(11,755)	.....	.....	.....	2,383	.....	0001
INDE/SPX600S9P	Purchased Call/S&P 500	.....	Equi ty/Index	ROYAL BK CANADA ...	11/28/2022	11/27/2023	1	1,889,087	34347	.....	45,495	.....	1	.....	1	(33,964)	.....	.....	.....	3,765	.....	0001
INDE/SPX262BS1	Purchased Call/S&P 500	.....	Equi ty/Index	BNP PARIBAS SA ...	11/07/2022	11/06/2023	1	3,025,000	3806.8	.....	72,903	.....	126,240	.....	126,240	49,964	.....	.....	.....	4,616	.....	0001
INDE/SPX1H3K3	Purchased Call/S&P 500	.....	Equi ty/Index	BNP PARIBAS SA ...	06/05/2023	06/04/2024	1	1,649,000	4273.79	.....	44,523	.....	42,672	.....	42,672	(1,851)	.....	.....	.....	6,796	.....	0001
INDE/SPX113TS6	Purchased Call/S&P 500	.....	Equi ty/Index	SOCIETE GENERALE SA	10/04/2022	10/04/2023	1	543,000	4152.96	.....	13,412	.....	2,695	.....	2,695	(2,259)	.....	.....	.....	284	.....	0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/28/2023	02/28/2024	1	1,649,000	4273.79	.....	44,523	.....	42,672	.....	42,672	(1,851)	.....	.....	.....	6,796	.....	0001
INDE/SPX140S9S6	Purchased Call/S&P 500		Equi ty/Index	SOCIETE GENERALE SA	10/04/2022	10/04/2023	1	543,000	4152.96		13,412		2,695		2,695	(2,259)				284		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA ... SOCIETE GENERALE SA	09/29/2023	09/24/2024	1	440,000	4650.54		5,984		4,966		4,966	(1,018)				2,185		0001
INDEX/SPX13X6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU1	03/20/2023	03/18/2024	1	2,531,000	3951.57		75,171		98,820		98,820	23,649				8,637		0001
INDEX/SPX40X30																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	01/13/2023	01/16/2024	1	615,000	100		4,244		13		13	(4,231)				1,673		0001
INDEX/SPX150X3R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	07/11/2023	07/11/2024	1	327,000	100		3,662		1,109		1,109	(2,554)				1,445		0001
INDEX/SPX25065R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	06/05/2023	06/03/2024	1	2,033,000	100		31,918		12,387		12,387	(19,531)				8,362		0001
INDEX/SPX40X18R				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BANK OF COMI	09/29/2023	09/23/2024	1	2,619,000	100		39,809		31,313		31,313	(8,495)				12,987		0001
INDEX/SPX60085S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	08/11/2023	08/13/2024	1	452,000	4901.53		3,074		448		448	(2,626)				2,109		0001
INDEX/SPX134X0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	EXD7DEVDH4H0FF07349	12/14/2022	12/14/2023	1	444,000	100	3,685			8		8	(1,739)				1,006		0001
INDEX/SPX150X196				SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	1Y0UBJJI9T8XCS06	05/12/2023	05/10/2024	1	1,504,575	33435		39,449		36,548		36,548	(1,901)				5,980		0001
INDEX/SPX815536				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BANK OF COMI	10/10/2022	10/06/2023	1	1,757,807	29297	45,084			87,745		87,745	12,590				1,127		0001
INDEX/SPX200N8X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	MORGAN STANLEY	10/10/2022	10/06/2023	1	2,026,000	100	16,816			4,070		4,070	(17,617)				1,239		0001
INDEX/SPX200X090																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA	01/13/2023	01/12/2024	1	1,217,000	100		12,170		769		769	(11,401)				3,248		0001
INDEX/SPX821637				EST/P3U8PH1GCT1XB11																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	MORGAN STANLEY	08/21/2023	08/20/2024	1	1,340,000	100		14,740		11,787		11,787	(2,959)				6,322		0001
INDEX/SPX600X83				17331LVZKXKX5T7XV54																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CREDIT SUISSE (USA)	11/17/2022	11/16/2023	1	1,191,000	100	9,052						(3,407)				2,137		0001
INDEX/SPX150XJ0				EXD7DEVDH4H0FF07349																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA	09/11/2023	09/09/2024	1	1,433,000	100		21,782		7,525		7,525	(14,257)				6,966		0001
INDEX/SPX92169R				EST/P3U8PH1GCT1XB11																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/05/2023	07/05/2024	1	1,908,000	4446.82		55,141		43,087		43,087	(12,054)				8,341		0001
INDEX/SPX82163Z				EST/P3U8PH1GCT1XB11																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/03/2023	12/29/2023	1	1,656,246	33147		46,825		40,667		40,667	(6,159)				4,609		0001
INDEX/SPX413T5I				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BANK OF COMI	12/27/2022	12/27/2023	1	2,715,000	3829.25	82,536			130,199		130,199	46,999				6,666		0001
INDEX/SPX00063				21G119DL770XK3ZE78																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BARCLAYS PLC	12/12/2022	12/11/2023	1	4,376,000	3990.56	146,596			208,425		208,425	83,131				9,718		0001
INDEX/SPXCT16S4				SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	655SEF7UP517DUK573	11/17/2022	11/16/2023	1	1,207,825	33551	31,279			9,205		9,205	(15,906)				2,167		0001
INDEX/SPX71523Z				1Y0UBJJI9T8XCS06																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	CITIBANK NA	02/06/2023	02/05/2024	1	3,776,000	4111.08		117,434		137,108		137,108	19,675				11,180		0001
INDEX/SPX140T98				E570DZ1ZFF32TIEFA76																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/12/2022	12/08/2023	1	1,372,535	33476	38,542			13,041		13,041	(18,509)				2,984		0001
INDEX/SPX413P9U				ROMUISPUBIPROK6P93																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	MORGAN STANLEY	07/05/2023	07/01/2024	1	1,369,000	100		15,607		1,034		1,034	(14,579)				5,941		0001
INDEX/SPX00T5M				17331LVZKXKX5T7XV54																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/22/2023	03/22/2024	1	1,488,000	3936.97		45,235		59,504		59,504	14,269				5,137		0001
INDEX/SPX03N9F				02NEB1BXP4ROTDBPU1																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/06/2023	03/04/2024	1	2,962,000	4046.42		87,675		108,537		108,537	20,962				9,882		0001
INDEX/SPX40X5J7				02NEB1BXP4ROTDBPU1																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	MORGAN STANLEY	12/05/2022	12/01/2023	1	1,524,000	100	20,422						(7,283)				3,141		0001
INDEX/SPX200N5U				17331LVZKXKX5T7XV54																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA	11/10/2022	11/09/2023	1	1,051,000	100	5,465						(2,485)				1,740		0001
INDEX/SPX82168X				EST/P3U8PH1GCT1XB11																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/13/2023	09/13/2024	1	631,000	4969.51		4,869		1,461		1,461	(3,397)				3,085		0001
INDEX/SPX413JSC				ROMUISPUBIPROK6P93																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX13SS1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/02/2023	05/31/2024	1	821,000	480.47		1,242		111		111	(1,131)				2,539		0001
Purchased Call/S&P 500 INDEX/SPX203N	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	04/27/2023	04/28/2024	1	1,206,000	4135.35		32,803		36,504		36,504	3,700				4,596		0001
Purchased Call/S&P 500 INDEX/SPXJ136SD	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/31/2023	07/29/2024	1	1,557,000	4888.96		40,326		26,007		26,007	(14,319)				7,083		0001
Purchased Call/S&P 500 INDEX/SPX00J3D	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	05/22/2023	05/17/2024	1	1,156,000	100		16,762		5,748		5,748	(11,014)				4,588		0001
Purchased Call/S&P 500 INDEX/SPXFO0J5A	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	07/10/2023	07/08/2024	1	2,183,000	100		35,365		10,960		10,960	(24,405)				9,394		0001
Purchased Call/S&P 500 INDEX/SPX00P9N	FixedAnnui tyHedge	N/A	Equi ty/Index	MORGAN STANLEY	10/17/2022	10/13/2023	1	1,222,000	100	17,841			2,484		2,484	(12,975)				1,153		0001
INDEX/SPX113.9F	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/05/2023	05/06/2024	1	374,000	4638.8		1,833		372		372	(1,460)				1,148		0001
Purchased Call/S&P 500 INDEX/SPX2033	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	04/18/2023	04/18/2024	1	3,286,000	4154.87		96,608		106,016		106,016	9,408				12,192		0001
Purchased Call/S&P 500 INDEX/SPXW0349R	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/08/2023	02/08/2024	1	4,151,000	4117.86		99,624		116,777		116,777	17,153				12,434		0001
Purchased Call/S&P 500 INDEX/SPXW0349S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/08/2023	02/08/2024	1	2,500,000	4117.86		78,500		91,181		91,181	12,881				7,489		0001
INDEX/SPX1501S7	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	10/28/2022	10/27/2023	1	1,144,000	100	12,355						(3,650)				1,556		0001
INDEX/SPX201Y8S	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/17/2023	07/15/2024	1	1,418,000	4522.79		36,017		25,465		25,465	(10,552)				6,309		0001
INDEX/SPX201R9R	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	05/24/2023	05/24/2024	1	2,443,000	4115.24		77,687		85,470		85,470	7,783				9,943		0001
INDEX/SPXH1353C	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/19/2022	12/18/2023	1	2,786,000	3817.66	84,171			101,424		101,424	36,789				6,434		0001
Purchased Call/S&P 500 INDEX/SPXC1785U	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	04/10/2023	04/08/2024	1	1,771,000	4109.11		52,245		60,469		60,469	8,225				6,406		0001
INDEX/SPXC1708R	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	05/08/2023	05/07/2024	1	2,435,000	4138.12		75,729		83,859		83,859	8,130				9,452		0001
INDEX/SPX20308F	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/24/2023	07/22/2024	1	1,610,000	100		23,828		2,912		2,912	(20,916)				7,249		0001
INDEX/SPXW0503S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/20/2023	04/19/2024	1	536,000	4687.31		1,715		101		101	(1,614)				1,994		0001
Purchased Call/S&P 500 INDEX/SPX50018L	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	01/04/2023	01/03/2024	1	355,000	100		2,734		1,025		1,025	(1,709)				906		0001
INDEX/SPX20056	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	07/24/2023	07/23/2024	1	1,570,000	100		18,212		1,523		1,523	(16,889)				7,081		0001
Purchased Call/S&P 500 INDEX/SPX113350	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/23/2023	05/23/2024	1	281,000	4628.54		1,433		530		530	(903)				1,130		0001
INDEX/SPXH1325U	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/16/2022	12/18/2023	1	1,208,000	3652.36	27,542			42,637		42,637	15,717				2,810		0001
Purchased Call/S&P 500 INDEX/SPX8151ST	FixedAnnui tyHedge	N/A	Equi ty/Index	YOOJUBGJWY8TKCS06	07/24/2023	07/23/2024	1	1,538,652	35228		38,516		11,475		11,475	(27,041)				6,038		0001
INDEX/SPXC1765A	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	12/14/2022	12/14/2023	1	2,201,000	3995.32	73,513			103,344		103,344	40,387				4,989		0001
Purchased Call/S&P 500 INDEX/SPXH13K5	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	11/07/2022	11/07/2023	1	2,475,000	3806.8	68,063			117,743		117,743	46,757				3,993		0001
INDEX/SPX20336	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	01/17/2023	01/12/2024	1	1,008,000	100		20,765		825		825	(19,940)				2,690		0001
INDEX/SPXJ13M6	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/29/2023	10/01/2024	1	637,000	4708.28		5,542		5,857		5,857	315				3,194		0001
INDEX/SPXC17181	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	11/04/2022	11/06/2023	1	397,000	3991.13	15,801			22,535		22,535	10,224						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7/P3U8HI 6C71XBU11	09/19/2023	09/12/2024	1	1,042,000	100		16,255		6,393		6,393					5,087		0001
INDEX/S&P500	Purchased Call/S&P 500			CANADIAN IMPERIAL																		
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... 21G119DL770XHC3ZE78	04/04/2023	04/03/2024	1	1,737,000	100		25,013		13,338		13,338					6,200		0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... 17331LVZKXKX57YV54	05/22/2023	05/21/2024	1	1,938,000	100		24,225		8,021		8,021					7,759		0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA																700		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ... G53SEF7UP517OUK5573	11/04/2022	11/03/2023	1	469,000	4253.18	7,803			10		10							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		01/18/2023	01/18/2024	1	2,540,000	3928.86		80,518		113,551		113,551					6,972		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	08/16/2023	08/16/2024	1	2,431,000	4404.33		65,151		56,462		56,462					11,399		0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	5,889		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	07/10/2023	07/08/2024	1	1,940,000	4409.53		33,768		28,013		28,013							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	1,240		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	10/14/2022	10/12/2023	1	1,368,288	3582	22,718			39,567		39,567							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	4,755		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ... G53SEF7UP517OUK5573	11/21/2022	11/20/2023	1	2,544,000	3949.94	84,461			128,386		128,386							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	1,598		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	02/16/2023	02/16/2024	1	518,000	4321.52		12,484		4,041		4,041							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	1,372		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... 11EB1W30UE0V/H4R804	04/28/2023	04/28/2024	1	360,000	100		2,880		690		690							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																			0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... 11EB1W30UE0V/H4R804	08/31/2023	08/30/2024	1	308,000	100		2,402		682		682							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	12,853		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	07/31/2023	07/31/2024	1	2,812,000	4588.96		78,736		50,544		50,544							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	289		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02N6B1B/P4R0TD6PU41	10/04/2022	10/04/2023	1	552,000	4357.67	6,403												0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	2,242		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	08/31/2023	08/30/2024	1	488,000	4953.92		2,808		436		436							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	5,815		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ... G53SEF7UP517OUK5573	12/19/2022	12/19/2023	1	2,484,000	3817.66	81,475			130,410		130,410							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC																14,558		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	06/27/2023	06/27/2023	06/27/2024	1	3,379,000	4378.41		101,032		86,164		86,164							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	14,462		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ... G53SEF7UP517OUK5573	04/10/2023	04/09/2024	1	3,988,000	4109.11		112,063		129,686		129,686							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	3,245		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1706JUG3JY9T8KCS06	11/18/2022	11/20/2023	1	1,736,000	3965.34	45,136			67,757		67,757							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	1,962		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... 11EB1W30UE0V/H4R804	08/25/2023	08/23/2024	1	414,000	100		3,395		1,038		1,038							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	2,375		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	11/04/2022	11/06/2023	1	1,482,000	3770.55	35,510			62,163		62,163							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	6,244		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7/P3U8HI 6C71XBU11	08/10/2023	08/12/2024	1	1,940,000	4468.83		36,716		29,231		29,231							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	5,878		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7/P3U8HI 6C71XBU11	07/10/2023	07/09/2024	1	1,935,000	100		14,819		5,125		5,125							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC																5,101		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DEVFH4H0FF07349	05/30/2023	05/24/2024	1	1,266,000	100		21,522		7,330		7,330							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC																4,975		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1706JUG3JY9T8KCS06	05/30/2023	05/28/2024	1	1,224,454	33093		32,153		36,108		36,108							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	1,499		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	08/03/2023	08/02/2024	1	927,000	4922.82		2,518		214		214							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index																	4,338		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPR0K6P93	11/07/2022	11/06/2023	1	2,725,000	3806.8	86,383			150,805		150,805							0001
INDEX/S&P500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC																3,822		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	1706JUG3JY9T8KCS06	04/04/2023	03/28/2024	1	1,031,499	33274		27,961		26,661		26,661							0001

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S/P 500 INDEX / SPX A065S0	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	05/08/2023	05/08/2024	1	575,000	100		3,968		789		789	(3,178)				2,237		0001	
Purchased Call / S/P 500 INDEX / SPX E002S3	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	12/22/2022	12/22/2023	1	5,909,000	3822.39	138,271			219,988		219,988	78,932				14,089		0001	
Purchased Call / S/P 500 INDEX / SPX E003S2	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	11/01/2022	11/01/2023	1	2,242,000	3856.1	64,794			110,559		110,559	45,312				3,319		0001	
Purchased Call / S/P 500 INDEX / SPX H408S7	FixedAnnuity hedge	N/A	Equity / Index	CITIBANK NA	07/21/2023	07/19/2024	1	2,029,000	100		17,652		2,312		2,312	(15,340)				9,089		0001	
Purchased Call / S/P 500 INDEX / SPX B21S81	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	06/05/2023	06/04/2024	1	2,139,000	100		24,812		8,864		8,864	(15,949)				8,816		0001	
Purchased Call / S/P 500 INDEX / SPX A065S	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	06/07/2023	06/06/2024	1	3,032,000	100		62,762		39,550		39,550	(23,212)				12,547		0001	
Purchased Call / S/P 500 INDEX / SPX B151S0	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	02/13/2023	02/09/2024	1	1,320,902	33669		36,942		9,406		9,406	(27,536)				3,972		0001	
Purchased Call / S/P 500 INDEX / SPX I13S89	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	04/27/2023	04/26/2024	1	477,000	4608.85		2,767		445		445	(2,321)				1,805		0001	
Purchased Call / S/P 500 INDEX / SPX C10S0	FixedAnnuity hedge	N/A	Equity / Index	BARCLAYS PLC	05/08/2023	05/07/2024	1	1,867,000	4138.12		46,342		50,133		50,133	4,791				6,471		0001	
Purchased Call / S/P 500 INDEX / SPX H13S7	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/05/2022	12/05/2023	1	1,829,000	3988.84	46,640			65,432		65,432	26,184				3,889		0001	
Purchased Call / S/P 500 INDEX / SPX F001SP	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	07/31/2023	07/30/2024	1	1,281,000	100		20,240		1,949		1,949	(18,291)				5,845		0001	
Purchased Call / S/P 500 INDEX / SPX E003S3	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	10/24/2022	10/20/2023	1	1,889,000	100	26,824			8,369		8,369	(14,366)				2,211		0001	
Purchased Call / S/P 500 INDEX / SPX E004S3	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA)	05/08/2023	05/06/2024	1	1,139,000	100		20,502		20,120		20,120	(382)				4,411		0001	
Purchased Call / S/P 500 INDEX / SPX I501SH	FixedAnnuity hedge	N/A	Equity / Index	INC	01/25/2023	01/24/2024	1	1,024,000	100		12,186		58		58	(12,128)				2,886		0001	
Purchased Call / S/P 500 INDEX / SPX I53S89	FixedAnnuity hedge	N/A	Equity / Index	SUNTRUST BANKS INC	12/05/2022	12/01/2023	1	1,136,186	34430	27,339			21		21	(18,929)				2,341		0001	
Purchased Call / S/P 500 INDEX / SPX I13S7	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	06/16/2023	06/17/2024	1	359,000	5051.19		718		35		35	(683)				1,518		0001	
Purchased Call / S/P 500 INDEX / SPX F004S8	FixedAnnuity hedge	N/A	Equity / Index	HSSBC BANK PLC	01/27/2023	01/26/2024	1	255,000	100		2,655					(2,655)				839		0001	
Purchased Call / S/P 500 INDEX / SPX B21S81	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	11/21/2022	11/17/2023	1	2,067,000	100	35,346			2,182		2,182	(16,945)				3,748		0001	
Purchased Call / S/P 500 INDEX / SPX A000S5	FixedAnnuity hedge	N/A	Equity / Index	MORGAN STANLEY	09/18/2023	09/16/2024	1	1,227,000	100		23,436		13,106		13,106	(10,330)				6,025		0001	
Purchased Call / S/P 500 INDEX / SPX J13S5A	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	08/09/2023	08/09/2024	1	412,000	4729.07		7,540		1,377		1,377	(6,163)				1,911		0001	
Purchased Call / S/P 500 INDEX / SPX I501S2	FixedAnnuity hedge	N/A	Equity / Index	CREDIT SUISSE (USA)	12/12/2022	12/08/2023	1	1,110,000	100	15,873						(6,682)				2,413		0001	
Purchased Call / S/P 500 INDEX / SPX I134S3	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	02/23/2023	02/23/2024	1	381,000	4249.05		10,097		6,960		6,960	(3,136)				1,205		0001	
Purchased Call / S/P 500 INDEX / SPX A061S7	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	02/13/2023	02/12/2024	1	3,686,000	4137.29		117,974		135,440		135,440	17,466				11,762		0001	
Purchased Call / S/P 500 INDEX / SPX F001S6	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL BANK OF COM	07/19/2023	07/19/2024	1	2,572,000	4565.72		75,102		49,229		49,229	(25,874)				11,522		0001	
Purchased Call / S/P 500 INDEX / SPX A061S1	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	05/16/2023	05/16/2024	1	2,792,000	4109.9		87,669		98,148		98,148	10,480				11,057		0001	
Purchased Call / S/P 500 INDEX / SPX B21S81	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	01/23/2023	01/23/2024	1	1,348,000	4019.81		43,271		56,269		56,269	12,998				3,783		0001	
Purchased Call / S/P 500 INDEX / SPX J13S7	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	08/28/2023	08/26/2024	1	2,309,000	4433.31		59,803		50,519		50,519	(9,284)				10,994		0001	
Purchased Call / S/P 500 INDEX / SPX B210S0	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	07/24/2023	07/24/2024	1	2,389,000	4554.64		67,609		45,552		45,552	(22,056)				10,793		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/24/2023	01/24/2024	1	1,869,000	4016.95		59,621		77,488		77,488	17,867				5,288		0001
INDE/SPW82PH1				ES7P3U8PHI6C71XBUI1																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	09/05/2023	09/03/2024	1	4,057,000	100		45,033		7,031		7,031	(38,002)				19,549		0001
INDE/SPW825SR				ES7P3U8PHI6C71XBUI1																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/31/2023	01/31/2024	1	2,045,000	4076.6		66,667		80,894		80,894	14,227				5,936		0001
INDE/SPW821S1				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP4R0TD8PU41	05/22/2023	05/22/2024	1	3,472,000	4192.63		106,243		110,106		110,106	3,863				13,930		0001
INDE/SPW00JSS				ROYAL BK CANADA ...	07/24/2023	07/22/2024	1	1,902,000	4554.64		46,409		31,618		31,618	(14,791)				8,564		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ES7P3U8PHI6C71XBUI1																		
INDE/SPW820SH				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DEVFH4HCF7349	11/17/2022	11/17/2023	1	578,000	100	3,988						(750)				1,048		0001
INDE/SPY150USK				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	02/24/2023	02/23/2024	1	339,000	100		2,780		55		55	(2,725)				1,072		0001
INDE/SPW008C				ROYAL BK CANADA ...	03/15/2023	03/15/2024	1	4,041,000	3891.93		105,066		144,162		144,162	39,096				13,667		0001
INDE/SPW821M8				ROYAL BK CANADA ...	04/04/2023	04/04/2024	1	1,906,000	4100.6		53,368		62,587		62,587	9,219				6,821		0001
INDE/SPW821NF				ROYAL BK CANADA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/28/2022	12/26/2023	1	1,823,000	3844.82	41,747			64,869		64,869	23,503				4,450		0001
INDE/SPW13SS5				ROYAL BK CANADA ...	03/06/2023	03/05/2024	1	1,050,000	100		18,585		26,209		26,209	7,624				3,443		0001
INDE/SPW008J				MORGAN STANLEY	10/05/2022	10/05/2023	1	2,202,000	3783.28	65,620			120,658		120,658	50,691				1,289		0001
INDE/SPW821M8				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC	12/19/2022	12/19/2023	1	452,000	100	3,661			29		29	(3,177)				1,058		0001
INDE/SPW600YN				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DEVFH4HCF7349	11/28/2022	11/27/2023	1	1,435,000	100	19,086						(6,231)				2,860		0001
INDE/SPY150US8				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	10/04/2022	10/04/2023	1	362,000	4003.22	14,263			16,063		16,063	7,825				189		0001
INDE/SPW17YSL				ES65EF7UP517OUK573	07/03/2023	06/28/2024	1	1,191,000	100		28,227		5,487		5,487	(22,739)				5,141		0001
INDE/SPY14079Z				CITIBANK NA	11/14/2022	11/10/2023	1	1,863,000	100	14,531						(7,319)				3,122		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	08/07/2023	08/02/2024	1	1,891,000	100		27,902		9,961		9,961	(17,941)				7,754		0001
INDE/SPW150UB				SOCIETE GENERALE SA	11/04/2022	11/03/2023	1	719,000	4177.77	16,106			6,241		6,241	(2,803)				1,097		0001
INDE/SPW150UB				02NBE1BXP4R0TD8PU41	05/05/2023	05/07/2024	1	573,000	4698.78		1,948		272		272	(1,676)				2,224		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/29/2023	07/01/2024	1	1,648,000	4396.44		49,110		40,716		40,716	(8,395)				7,152		0001
INDE/SPW1329H				BNP PARIBAS SA	12/27/2022	12/22/2023	1	1,162,138	33204	30,855			17,915		17,915	(9,953)				2,771		0001
INDE/SPW8150SC				SUNFIRE BANKS INC	07/14/2023	07/12/2024	1	1,013,000	100		9,218		1,744		1,744	(7,474)				4,483		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	02/21/2023	02/16/2024	1	2,625,000	100		35,438		4,422		4,422	(31,016)				8,100		0001
INDE/SPW007SM				CANADIAN IMPERIAL BANK OF COM	11/28/2022	11/24/2023	1	1,589,000	100	21,293						(7,573)				3,084		0001
INDE/SPW821B82				ROYAL BK CANADA ...	09/15/2023	09/13/2024	1	1,111,000	100		9,221		2,329		2,329	(6,892)				5,432		0001
INDE/SPW140696				ROYAL BK CANADA ...	05/01/2023	05/01/2024	1	2,590,000	4167.87		86,837		94,491		94,491	5,654				9,916		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	07/27/2023	07/23/2024	1	1,951,000	4537.41		59,310		41,238		41,238	(18,072)				8,888		0001
INDE/SPW821M8				SOCIETE GENERALE SA																		
INDE/SPW8030SV				02NBE1BXP4R0TD8PU41																		

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Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP150/\$D	FixedAnnuity hedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/23/2023	01/23/2024	1	475,000	100		4,180					(4,180)				1,333		0001
Purchased Call/S&P 500 INDEX/SPF00H61	FixedAnnuity hedge	N/A	Equi ty/Index	MORGAN STANLEY SOCIETE GENERALE SA	04/24/2023	04/23/2024	1	1,673,000	100		26,099		12,174		12,174	(13,925)				6,284		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	02NEB1B/P40TD8PU41	03/06/2023	03/06/2024	1	1,402,000	4046.42		41,489		51,315		51,315	9,816				4,612		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BARCLAYS PLC	11/29/2022	11/29/2023	1	1,407,000	3957.63	36,160			53,757		53,757	21,394				2,852		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/18/2022	11/20/2023	1	486,000	4524.45	5,428						(856)				931		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	CANADIAN IMPERIAL	04/12/2023	04/11/2024	1	2,246,000	100		70,075		76,516		76,516	6,441				8,187		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BANK OF COMI	01/17/2023	01/16/2024	1	2,738,179	3997	34,397	30,476		40,621		40,621	10,146				7,447		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/19/2022	10/18/2023	1	1,284,793	3720	14,712	48,606		26,593		26,593	9,888				1,404		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA	02/17/2023	02/15/2024	1	1,296,199	4148		30,471		45,260		45,260	14,789				3,991		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	12/01/2022	11/30/2023	1	1,338,276	4080	34,397			47,370		47,370	28,322				2,735		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/01/2023	04/30/2024	1	1,787,000	4167.87		48,606		52,077		52,077	3,471				6,826		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/10/2023	04/10/2024	1	2,486,000	4109.11		69,359		80,137		80,137	10,778				9,089		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	HSBC BANK PLC	05/19/2023	12/22/2023	1	6,510,000	4050		69,535		35,424		35,424	(28,111)				15,522		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/23/2023	05/23/2024	1	1,329,000	4145.58		36,946		39,697		39,697	2,751				5,943		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	MORGAN STANLEY	08/28/2023	08/26/2024	1	2,449,000	100		35,511		16,142		16,142	(19,369)				11,661		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	11/01/2022	11/01/2023	1	5,262,000	3836.1	111,028			189,014		189,014	77,607				7,790		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/04/2022	11/03/2023	1	468,000	100	3,370						(1,322)				714		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/07/2023	06/06/2024	1	1,430,806	4284		16,256		15,710		15,710	(546)				5,921		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/17/2023	04/15/2024	1	1,129,576	4138		29,009		40,850		40,850	11,841				4,160		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/10/2023	05/08/2024	1	1,072,000	100		16,509		13,157		13,157	(3,352)				4,171		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BANK OF COMI	11/14/2022	11/10/2023	1	2,236,041	3893	43,982			65,134		65,134	27,345				3,747		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/07/2023	08/06/2024	1	2,973,412	4478		34,428		26,997		26,997	(7,431)				13,723		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/31/2023	05/31/2024	1	2,782,000	4179.83		88,468		92,536		92,536	4,068				11,373		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	SINTRUST BANKS INC	06/05/2023	06/04/2024	1	1,147,984	33763		29,877		24,541		24,541	(5,335)				4,731		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	ROYAL BK CANADA	01/23/2023	01/22/2024	1	2,070,000	4019.81		65,826		85,753		85,753	19,927				5,784		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/31/2023	12/15/2023	1	9,000,000	4250		46,420		105,139		105,139	58,719				20,534		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	06/05/2023	06/03/2024	1	2,941,000	4273.79		69,996		66,988		66,988	(3,008)				9,629		0001
Purchased Call/S&P 500 INDEX/SPV05J6Z	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/12/2023	04/12/2024	1	3,733,000	4091.95		105,271		123,163		123,163	17,893				13,643		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/23/2023	02/23/2024	1	424,000	100		3,285					(3,285)				1,341		0001
INDEX/SP/2500S/				CANADIAN IMPERIAL BANK OF COM	04/01/2023	04/01/2024	1	1,372,000	100		18,659		8,960			(9,700)				4,871		0001
INDEX/SP/F000ESU	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	04/17/2023	04/17/2024	1	3,011,000	4151.32		88,222		97,417			9,195				11,144		0001
INDEX/SP/A0537				CANADIAN IMPERIAL BANK OF COM	08/29/2023	08/29/2024	1	2,596,000	4487.63		70,611		55,441			(15,171)				12,417		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA																		
INDEX/SP/6004S7	FixedAnnuity hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	03/27/2023	03/25/2024	1	4,019,000	100		65,108		47,350			(17,758)				13,994		0001
INDEX/SP/A05N82				SUNTRUST BANKS INC																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	1Y0UBJUN/9T8KCS06	07/17/2023	07/15/2024	1	1,056,774	4505		29,149		11,307			(17,843)				4,711		0001
INDEX/SP/6157SC				ROYAL BK CANADA	08/07/2023	08/05/2024	1	1,467,000	4518.44		37,849		27,888			(9,961)				6,760		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ES7P3U3PHI 6C71XBU11																		
INDEX/SP/9212SA	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/13/2023	09/13/2024	1	539,000	4925.35		2,965		863			(2,101)				2,635		0001
INDEX/SP/A131S0				ROYAL BK CANADA	09/05/2023	09/04/2024	1	2,069,000	4486.83		54,001		42,436			(11,565)				9,984		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ES7P3U3PHI 6C71XBU11	09/05/2023	09/04/2024	1	2,069,000	4486.83		54,001		42,436			(11,565)				9,984		0001
INDEX/SP/9215S3	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	08/01/2023	08/01/2024	1	2,093,000	4576.73		72,627		46,261			(26,366)				9,982		0001
INDEX/SP/9211S7				BNP PARIBAS SA	04/03/2023	04/01/2024	1	4,094,000	4124.51		103,169		118,880			(15,711)				14,534		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROMUISP/BMPROKSP63																		
INDEX/SP/13038				CITIBANK NA	03/20/2023	03/18/2024	1	1,927,000	100		34,686		33,367			(1,319)				6,576		0001
INDEX/SP/1407S0	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/28/2023	07/25/2024	1	1,007,000	100		14,098		1,280			(12,918)				4,357		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	216119DL770XHK3ZE78																		
INDEX/SP/F000SN	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/28/2023	09/27/2024	1	1,991,922	4275		17,955		17,304			(651)				9,932		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROMUISP/BMPROKSP63																		
INDEX/SP/A131SE				CREDIT SUISSE (USA) INC	12/05/2022	12/01/2023	1	2,100,000	100	15,330						(2,311)				4,328		0001
INDEX/SP/1500S0	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	01/30/2023	01/26/2024	1	2,182,000	100		24,220					(24,220)				6,203		0001
INDEX/SP/1500S7				BNP PARIBAS SA	05/05/2023	05/03/2024	1	311,000	4680.51		1,057		162			(895)				1,195		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROMUISP/BMPROKSP63																		
INDEX/SP/131SE	FixedAnnuity hedge	N/A	Equity/Index	MORGAN STANLEY	08/21/2023	08/20/2024	1	1,094,000	100		17,723		7,209			(10,514)				5,162		0001
INDEX/SP/6003S6				SUNTRUST BANKS INC																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	10/24/2022	10/20/2023	1	2,797,430	31083	75,789			139,283			39,961				3,274		0001
INDEX/SP/131S2				BNP PARIBAS SA	07/13/2023	07/15/2024	1	1,021,000	100		28,384		22,239			(6,145)				4,543		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROMUISP/BMPROKSP63																		
INDEX/SP/A132SU	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/28/2023	03/28/2024	1	1,378,000	3971.27		40,238		51,919			11,681				4,838		0001
INDEX/SP/A05N9				BNP PARIBAS SA	05/15/2023	05/14/2024	1	1,694,000	4166.28		47,432		52,115			4,683				6,680		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	09/21/2023	09/21/2023	1	6,525,000	4180		47,400		60,328			12,928				12,432		0001
INDEX/SP/6004S7				CANADIAN IMPERIAL BANK OF COM	11/18/2022	11/20/2023	1	487,000	4242.91	15,243			75			(4,518)				910		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41																		
INDEX/SP/A053F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/22/2022	11/21/2023	1	1,919,280	3950	17,598			25,755			10,341				2,480		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	06/05/2023	06/05/2024	1	509,000	100		4,174		869			(3,305)				2,102		0001
INDEX/SP/13N91				BNP PARIBAS SA	03/27/2023	03/25/2024	1	1,982,000	3977.53		58,865		76,029			17,163				6,901		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NBE1B/P40TDBPU41	05/22/2023	05/21/2024	1	3,285,000	4192.63		96,436		99,817			3,382				13,087		0001
INDEX/SP/A059SR				SOCIETE GENERALE SA																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX00S0	FixedAnnui tyhedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	07/26/2023	07/26/2024	1	2,075,000	4566.75		60,798		40,170		40,170	(20,827)				9,406		0001	
Purchased Call/S&P 500 INDEX/SPXJ133K	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/23/2023	08/23/2024	1	2,638,000	4436.01		71,490		60,038		60,038	(11,452)				12,504		0001	
Purchased Call/S&P 500 INDEX/SPX600SR	FixedAnnui tyhedge	N/A	Equi ty/Index	MORGAN STANLEY	12/13/2022	12/12/2023	1	1,561,000	100	16,078			687		687	(9,174)				3,491		0001	
Purchased Call/S&P 500 INDEX/SPXJ1356	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/26/2023	07/25/2024	1	1,168,490	4564		13,783		9,681		9,681	(4,092)				5,288		0001	
Purchased Call/S&P 500 INDEX/SPX8153L	FixedAnnui tyhedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	04/03/2023	03/28/2024	1	1,397,125	4109		60,259		88,872		88,872	28,613				7,012		0001	
Purchased Call/S&P 500 INDEX/SPXC1756	FixedAnnui tyhedge	N/A	Equi ty/Index	BARCLAYS PLC	12/05/2022	12/04/2023	1	4,346,000	3886.84	142,549			200,703		200,703	80,844				9,170		0001	
Purchased Call/S&P 500 INDEX/SPXJ1369	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/28/2023	08/28/2024	1	2,159,000	4433.31		59,157		49,872		49,872	(9,285)				10,311		0001	
Purchased Call/S&P 500 INDEX/SPX62H67	FixedAnnui tyhedge	N/A	Equi ty/Index	ROYAL BK CANADA	01/25/2023	01/25/2024	1	2,216,000	4016.22		70,690		91,813		91,813	21,123				6,273		0001	
Purchased Call/S&P 500 INDEX/SPX150JL	FixedAnnui tyhedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/18/2022	11/20/2023	1	636,000	100	4,134						(676)				1,189		0001	
Purchased Call/S&P 500 INDEX/SPX150ZV	FixedAnnui tyhedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	02/10/2023	02/09/2024	1	390,000	100		3,003		27		27	(2,976)				1,173		0001	
Purchased Call/S&P 500 INDEX/SPX600S0	FixedAnnui tyhedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	08/23/2023	08/22/2024	1	1,176,000	100		19,522		9,812		9,812	(9,710)				5,566		0001	
Purchased Call/S&P 500 INDEX/SPX1134Z	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/08/2023	05/08/2024	1	513,000	4665.73		2,062		390		390	(1,662)				1,996		0001	
Purchased Call/S&P 500 INDEX/SPX615751	FixedAnnui tyhedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	07/10/2023	07/09/2024	1	1,484,335	33735		42,087		33,792		33,792	(8,294)				6,335		0001	
Purchased Call/S&P 500 INDEX/SPXW0596	FixedAnnui tyhedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/17/2023	04/16/2024	1	1,707,000	4151.32		52,917		58,344		58,344	5,427				6,392		0001	
Purchased Call/S&P 500 INDEX/SPXC1729	FixedAnnui tyhedge	N/A	Equi ty/Index	BARCLAYS PLC	11/14/2022	11/13/2023	1	2,442,000	3957.25	79,609			122,107		122,107	51,480				4,239		0001	
Purchased Call/S&P 500 INDEX/SPXC1729	FixedAnnui tyhedge	N/A	Equi ty/Index	BARCLAYS PLC	11/14/2022	11/14/2023	1	2,623,000	3957.25	76,854			117,938		117,938	49,669				4,605		0001	
Purchased Call/S&P 500 INDEX/SPX600SR	FixedAnnui tyhedge	N/A	Equi ty/Index	HSC BANK PLC	09/22/2023	09/20/2024	1	491,000	100		3,584		2,788		2,788	(797)				2,425		0001	
Purchased Call/S&P 500 INDEX/SPXH13130	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/18/2023	01/18/2024	1	587,000	4516.22		2,524		11		11	(2,514)				1,611		0001	
Purchased Call/S&P 500 INDEX/SPX1191Z	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/16/2023	06/18/2024	1	454,000	4987.25		1,271		64		64	(1,207)				1,923		0001	
Purchased Call/S&P 500 INDEX/SPX00490	FixedAnnui tyhedge	N/A	Equi ty/Index	HSC BANK PLC	01/27/2023	01/29/2024	1	440,000	100		3,300					(3,300)				1,267		0001	
Purchased Call/S&P 500 INDEX/SPX621650	FixedAnnui tyhedge	N/A	Equi ty/Index	ROYAL BK CANADA	09/11/2023	09/06/2024	1	1,134,000	100		14,629		4,479		4,479	(10,149)				5,488		0001	
Purchased Call/S&P 500 INDEX/SPX11338L	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/24/2023	05/24/2024	1	1,642,000	4115.24		44,981		49,557		49,557	4,566				6,616		0001	
Purchased Call/S&P 500 INDEX/SPXC1749B	FixedAnnui tyhedge	N/A	Equi ty/Index	BARCLAYS PLC	11/28/2022	11/27/2023	1	3,436,000	3863.94	114,419			168,831		168,831	69,067				6,948		0001	
Purchased Call/S&P 500 INDEX/SPX1407S5	FixedAnnui tyhedge	N/A	Equi ty/Index	CITIBANK NA	01/23/2023	01/19/2024	1	2,282,000	100		38,109		34,614		34,614	(3,495)				6,292		0001	
Purchased Call/S&P 500 INDEX/SPX150J5J	FixedAnnui tyhedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/18/2022	11/17/2023	1	389,000	100	2,840						(881)				705		0001	
Purchased Call/S&P 500 INDEX/SPXC175X	FixedAnnui tyhedge	N/A	Equi ty/Index	BARCLAYS PLC	12/08/2022	12/08/2023	1	3,292,000	3863.51	79,337			116,099		116,099	46,552				7,157		0001	
Purchased Call/S&P 500 INDEX/SPXW0596	FixedAnnui tyhedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/30/2023	05/28/2024	1	5,239,000	4205.52		161,361		164,370		164,370	3,009				21,285		0001	
Purchased Call/S&P 500 INDEX/SPXH1313H	FixedAnnui tyhedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/23/2023	01/19/2024	1	1,034,640	33375		29,582		15,980		15,980	(13,982)				2,853		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/S&P 500 INDEX/S&P600A51	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... SUNTRUST BANKS INC	09/22/2023	09/24/2024	1	307,000	100		2,487		1,961		1,961	(525)				1,524		0001	
Purchased Call/S&P 500 INDEX/S&P61959F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	100UBJ6/JY9T8/KCS06	09/25/2023	09/24/2024	1	1,460,445	33964		39,929		32,807		32,807	(7,122)				7,252		0001	
Purchased Call/S&P 500 INDEX/S&P6218S5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	11/07/2022	11/03/2023	1	2,298,225	32403	61,954			99,863		99,863	34,550				3,461		0001	
Purchased Call/S&P 500 INDEX/S&P419IS5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... SUNTRUST BANKS INC	01/17/2023	01/16/2024	1	1,616,000	3960.97		50,666		68,480		68,480	17,614				4,939		0001	
Purchased Call/S&P 500 INDEX/S&P619581	FixedAnnui tyHedge ...	N/A	Equi ty/Index	100UBJ6/JY9T8/KCS06	07/31/2023	07/30/2024	1	1,480,290	35459		40,614		11,153		11,153	(29,460)				6,796		0001	
Purchased Call/S&P 500 INDEX/S&P600C9V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... SUNTRUST BANKS INC	09/05/2023	09/05/2024	1	423,000	100		3,384		962		962	(2,422)				2,044		0001	
Purchased Call/S&P 500 INDEX/S&P615157	FixedAnnui tyHedge ...	N/A	Equi ty/Index	100UBJ6/JY9T8/KCS06	01/30/2023	01/24/2024	1	1,079,603	33738		28,736		5,752		5,752	(22,984)				3,043		0001	
Purchased Call/S&P 500 INDEX/S&P600K5C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ...	05/15/2023	05/14/2024	1	3,046,000	100		32,288		18,459		18,459	(13,629)				12,011		0001	
Purchased Call/S&P 500 INDEX/S&P419388	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/09/2023	08/09/2024	1	2,060,000	4467.71		52,736		42,046		42,046	(10,600)				9,553		0001	
Purchased Call/S&P 500 INDEX/S&P621PSJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	05/10/2023	05/10/2024	1	1,693,000	4137.64		46,050		50,989		50,989	4,939				6,617		0001	
Purchased Call/S&P 500 INDEX/S&P617G5A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ...	07/10/2023	07/10/2024	1	2,325,000	4409.53		67,425		55,477		55,477	(11,949)				10,254		0001	
Purchased Call/S&P 500 INDEX/S&P61729V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ... CANADIAN IMPERIAL	11/14/2022	11/13/2023	1	2,040,000	3957.25	50,796			78,248		78,248	33,105				3,541		0001	
Purchased Call/S&P 500 INDEX/S&P600M5X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3Z78	05/30/2023	05/30/2024	1	1,398,000	4205.52		37,346		38,083		38,083	737				5,581		0001	
Purchased Call/S&P 500 INDEX/S&P600B56	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ... SOCIETE GENERALE SA	09/25/2023	09/24/2024	1	1,611,000	100		14,499		11,939		11,939	(2,560)				8,000		0001	
Purchased Call/S&P 500 INDEX/S&P605451	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE18/P4907DBPU41	09/13/2023	09/13/2024	1	483,000	100		4,782		709		709	(4,073)				2,361		0001	
Purchased Call/S&P 500 INDEX/S&P600TSK	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ...	01/04/2023	01/03/2024	1	321,228	4383		2,943		56		56	(2,887)				819		0001	
Purchased Call/S&P 500 INDEX/S&P621C3P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... CANADIAN IMPERIAL	12/15/2022	12/15/2023	1	1,949,000	100	42,098			60,287		60,287	21,921				4,447		0001	
Purchased Call/S&P 500 INDEX/S&P600C9J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	06/14/2023	06/14/2024	1	1,203,000	100		32,240		29,769		29,769	(2,472)				5,057		0001	
Purchased Call/S&P 500 INDEX/S&P600A31	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ...	03/06/2023	03/04/2024	1	2,306,000	100		36,280		30,193		30,193	(6,087)				7,598		0001	
Purchased Call/S&P 500 INDEX/S&P617FE	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ...	06/12/2023	06/11/2024	1	3,059,000	4338.93		100,914		89,217		89,217	(11,697)				12,780		0001	
Purchased Call/S&P 500 INDEX/S&P600C98	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ...	10/20/2022	10/19/2023	1	1,013,000	100	13,473			5,762		5,762	(6,922)				1,156		0001	
Purchased Call/S&P 500 INDEX/S&P61729V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ...	11/15/2022	11/15/2023	1	4,369,000	3991.73	101,798			151,801		151,801	63,905				7,755		0001	
Purchased Call/S&P 500 INDEX/S&P419S56	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/31/2023	05/31/2024	1	1,372,000	4779.83		37,593		39,434		39,434	1,841				5,609		0001	
Purchased Call/S&P 500 INDEX/S&P600C9H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H8BC BANK PLC ... SUNTRUST BANKS INC	08/24/2023	08/23/2024	1	436,000	100		3,575		1,361		1,361	(2,215)				2,067		0001	
Purchased Call/S&P 500 INDEX/S&P7153Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	100UBJ6/JY9T8/KCS06	10/17/2022	10/17/2023	1	2,546,000	3677.95	82,236			151,480		151,480	57,563				2,747		0001	
Purchased Call/S&P 500 INDEX/S&P619234	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	02/16/2023	02/15/2024	1	301,165	4148		11,433		12,640		12,640	1,208				96		0001	
Purchased Call/S&P 500 INDEX/S&P617598	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ... CANADIAN IMPERIAL	12/01/2022	12/01/2023	1	5,331,000	4076.57	129,543			169,872		169,872	68,056				10,986		0001	
Purchased Call/S&P 500 INDEX/S&P600D9M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE18/P4907DBPU41	09/09/2023	08/08/2024	1	1,457,000	100		18,743		5,195		5,195	(13,549)				5,367		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	08/24/2023	09/23/2024	1	382,000	4778.93		3,258		1,054		1,054	(2,204)				1,716		0001
INDEX/SPX133SP																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	01/17/2023	01/12/2024	1	2,114,812	3988		35,898		48,142		48,142	12,244				5,644		0001
INDEX/SPX13H3SP																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H8BC BANK PLC ...	01/04/2023	01/04/2024	1	297,000	100		2,079		730		730	(1,949)				762		0001
INDEX/SPX001SH				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	03/20/2023	03/20/2024	1	2,218,000	3951.57		66,540		86,546		86,546	20,006				7,613		0001
INDEX/SPX003SP					10/11/2022	10/09/2023	1	1,241,000	100	14,023			11,945		11,945	(11,418)				974		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	06/05/2023	06/05/2024	1	449,000	4850.75		1,167		121		121	(1,047)				1,854		0001
INDEX/SPX1131S7																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	04/04/2023	04/04/2024	1	395,000	4815.23		1,861		106		106	(1,755)				1,092		0001
INDEX/SPX11303F				SUMITSUBI BANKS INC																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index		08/07/2023	08/06/2024	1	1,087,034	35066		31,903		11,771		11,771	(20,131)				5,017		0001
INDEX/SPX181885																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	09/08/2023	09/06/2024	1	1,034,000	100		9,720		3,810		3,810	(5,910)				5,004		0001
INDEX/SPX0008N																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	07/14/2023	07/16/2024	1	519,000	5059.59		1,385		90		90	(1,285)				2,286		0001
INDEX/SPX1335S				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	11/04/2022	11/03/2023	1	519,000	100	3,685						(551)				792		0001
INDEX/SPX003S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	08/28/2023	08/27/2024	1	1,398,000	100		15,939		6,201		6,201	(9,738)				6,809		0001
INDEX/SPX0004SC																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	12/16/2022	12/15/2023	1	920,000	100	6,072			148		148	(5,213)				2,089		0001
INDEX/SPX1501S8				EXD7DEVDH4H0FF07349																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA ...	12/27/2022	12/26/2023	1	2,517,000	100	69,721			104,353		104,353	36,224				6,144		0001
INDEX/SPX1406S1				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	08/08/2023	08/08/2024	1	372,000	4764.84		6,770		745		745	(6,025)				1,722		0001
INDEX/SPX001S4																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ...	08/01/2023	08/01/2024	1	2,071,000	4576.73		61,095		39,835		39,835	(21,259)				9,481		0001
INDEX/SPX0211S				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	03/27/2023	03/26/2024	1	2,317,000	3977.53		68,352		87,876		87,876	19,525				8,090		0001
INDEX/SPX003N5																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	H8BC BANK PLC ...	01/27/2023	01/26/2024	1	333,000	100		2,764					(2,764)				947		0001
INDEX/SPX0004SC				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	10/27/2022	10/27/2023	1	427,000	100	2,776						(259)				581		0001
INDEX/SPX1501S3				EXD7DEVDH4H0FF07349																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	03/30/2023	03/28/2024	1	433,000	100		3,291		73		73	(3,218)				1,520		0001
INDEX/SPX2023R				EXD7DEVDH4H0FF07349																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL	03/27/2023	03/27/2024	1	1,489,000	3977.53		44,223		57,066		57,066	12,942				5,214		0001
INDEX/SPX0009F				BANK OF COMMERCE																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	11/07/2022	11/07/2023	1	470,000	100	3,149						(2,003)				798		0001
INDEX/SPX1501S				EXD7DEVDH4H0FF07349																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA)	05/10/2023	05/10/2024	1	260,000	100		1,950		1,079		1,079	(871)				1,016		0001
INDEX/SPX2005S0				EXD7DEVDH4H0FF07349																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	12/02/2022	12/01/2023	1	579,000	4625.45							(729)				1,193		0001
INDEX/SPX003SY				MORGAN STANLEY ...																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CITIBANK NA ...	11/01/2022	11/01/2023	1	5,114,000	100	100,746			163,485		163,485	63,653				7,571		0001
INDEX/SPX1406S8				EXD7DEVDH4H0FF07349																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA ...	07/11/2023	07/11/2024	1	1,812,000	4438.26		49,468		39,595		39,595	(9,873)				8,006		0001
INDEX/SPX021MSY				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	MORGAN STANLEY ...	06/05/2023	06/05/2024	1	2,580,000	4273.79		72,756		69,684		69,684	(3,072)				10,655		0001
INDEX/SPX003S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ...	07/31/2023	07/30/2024	1	3,605,000	4586.96		103,103		85,872		85,872	(37,231)				16,450		0001
INDEX/SPX136S				MORGAN STANLEY ...																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY ...	05/31/2023	05/30/2024	1	1,071,000	100		21,206		8,131		8,131	(13,075)				4,389		0001
INDEX/SPX00M6Z				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	02/15/2023	02/14/2024	1	1,128,000	100		18,016		489		489	(17,517)				3,449		0001
INDEX/SPX2500SD				EXOTDE/VDH4H0FF07349																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	01/17/2023	01/12/2024	1	1,253,000	100		23,431		1,946		1,946	(21,485)				3,344		0001
INDEX/SPX1406SZ				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	01/23/2023	01/23/2024	1	545,000	4301.2		11,064		1,921		1,921	(9,142)				1,530		0001
INDEX/SPX40053K				SOCIETE GENERALE SA	09/12/2023	09/12/2024	1	451,000	100		4,285		1,203		1,203	(3,082)				2,202		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B/P4R0TD8PU41	05/02/2023	05/02/2024	1	845,000	100		7,605		1,609		1,609	(5,969)				3,243		0001
INDEX/SPX40053S				CREDIT SUISSE (USA)	10/24/2022	10/20/2023	1	3,893,000	100	34,288						(12,556)				4,556		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	09/05/2023	09/05/2024	1	504,000	4924.03		3,478		529		529	(2,949)				2,436		0001
INDEX/SPX6023Y				ROYAL BK CANADA	07/24/2023	07/23/2024	1	2,009,000	4554.64		56,855		38,223		38,223	(18,632)				9,061		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/25/2023	09/25/2024	1	1,476,000	4337.44		40,295		38,003		38,003	(2,232)				7,339		0001
INDEX/SPX130SN				HSBC BANK PLC	10/19/2022	10/19/2023	1	341,000	100	2,012						(175)					389	0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	01/18/2023	01/18/2024	1	538,000	100		4,465					(4,465)				1,477		0001
INDEX/SPX150V51				INC	06/16/2023	06/16/2024	1	435,000	100		3,959		154		154	(3,965)				1,843		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	11EBIN30JCE0V/H4R804	06/13/2023	06/13/2024	1	2,089,000	4369.01		62,340		53,645		53,645	(8,695)				8,806		0001
INDEX/SPX0006D				BANK OF COMI	04/10/2023	04/05/2024	1	1,808,206	33485		48,814		38,436		38,436	(10,378)				6,489		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	05/16/2023	05/16/2024	1	2,032,000	4109.9		56,083		62,973		62,973	6,880				8,048		0001
INDEX/SPX8133X				ROYAL BK CANADA	03/20/2023	03/19/2024	1	1,959,000	100		31,932		28,195		28,195	(3,737)				6,704		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	09/28/2023	09/27/2024	1	2,110,000	100		28,696		26,676		26,676	(2,020)				10,321		0001
INDEX/SPX1408S				SOCIETE GENERALE SA	12/16/2022	12/15/2023	1	586,000	4399.4	6,153			3		3	(3,711)				1,337		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	11/01/2022	11/01/2023	1	319,000	100	2,424						(179)				472		0001
INDEX/SPX150T5C				INC	03/27/2023	03/27/2024	1	351,000	100		2,141		13		13	(2,128)				1,229		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	06/15/2023	06/14/2024	1	621,000	100		6,769		1,101		1,101	(5,667)				2,611		0001
INDEX/SPX103Z6				BNP PARIBAS SA	06/28/2023	06/28/2024	1	510,000	100		14,178		12,855		12,855	(1,323)				2,201		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/28/2022	11/27/2023	1	2,600,000	3963.94	65,520			97,193		97,193	39,594				5,182		0001
INDEX/SPX1406SZ				BNP PARIBAS SA	08/21/2023	08/19/2024	1	1,413,000	4399.77		35,608		31,227		31,227	(4,380)				6,656		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	01/23/2023	01/22/2024	1	3,263,000	4019.81		74,070		96,410		96,410	22,340				9,118		0001
INDEX/SPX6216J				ROYAL BK CANADA	07/31/2024	07/30/2024	1	2,382,000	100		28,584		1,014		1,014	(27,570)				10,869		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/02/2023	05/02/2024	1	2,324,000	4119.58		66,466		74,841		74,841	8,375				8,918		0001
INDEX/SPX4096Z				02NBE1B/P4R0TD8PU41																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	11/14/2022	11/10/2023	1	1,619,897	33748	42,802			7,539		7,539	(26,239)				2,715		0001
INDEX/SPX62195S																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	12/13/2022	12/13/2023	1	3,087,000	4019.65	92,301			126,851		126,851	50,435				6,950		0001
INDEX/SPX17659																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/10/2023	05/10/2024	1	360,000	4464.51		4,968		3,149		3,149	(1,919)				1,407		0001
INDEX/SPX1191SF																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	09/05/2023	09/03/2024	1	1,334,000	100		22,545		7,419		7,419	(15,120)				6,428		0001
INDEX/SPX000590																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	12/13/2022	12/13/2023	1	493,000	100	4,289						(1,951)				1,110		0001
INDEX/SPX1501S5																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	02/14/2023	02/14/2024	1	732,000	100		21,667		25,181		25,181	3,514				2,242		0001
INDEX/SPXF00650																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/31/2023	01/31/2024	1	821,000	4643.25		3,120		1		1	(3,119)				2,383		0001
INDEX/SPX0053Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/26/2023	01/26/2024	1	381,000	4403.54		5,220		62		62	(5,158)				1,083		0001
INDEX/SPXH13Z8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/04/2022	11/06/2023	1	457,000	4130.64	12,111			9,153		9,153	1,343				728		0001
INDEX/SPX1718Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/10/2023	05/10/2024	1	566,000	4706.57		1,698		274		274	(1,424)				2,212		0001
INDEX/SPX1316G																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	11/08/2021	11/08/2023	1	1,553,000	4701.7	76,408			209		209	(12,529)				2,538		0001
INDEX/SPX718SL																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/11/2023	07/31/2024	1	1,243,608	4589		29,523		9,331		9,331	(20,192)				5,684		0001
INDEX/SPX21358																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/23/2023	05/23/2024	1	2,340,000	4145.58		74,412		80,103		80,103	5,891				9,408		0001
INDEX/SPX139SZ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/15/2023	09/16/2024	1	1,574,402	4485		41,730		34,031		34,031	(7,689)				7,731		0001
INDEX/SPX131SL																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	05/30/2023	05/29/2024	1	2,767,000	4205.52		77,189		78,676		78,676	1,477				11,265		0001
INDEX/SPX00519H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/05/2023	09/03/2024	1	1,532,859	34838		41,014		21,919		21,919	(19,085)				7,986		0001
INDEX/SPX81988R																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	MORGAN STANLEY	12/27/2022	12/22/2023	1	1,344,000	100	13,709						(11,851)				3,205		0001
INDEX/SPXF00060																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	08/03/2023	08/02/2024	1	518,000	100		4,289		229		229	(4,071)				2,375		0001
INDEX/SPX25079A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	11/10/2022	11/09/2023	1	1,170,502	32514	34,934			42,801		42,801	10,095				1,937		0001
INDEX/SPX62189J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/16/2023	06/14/2024	1	596,000	100		5,424		1,080		1,080	(4,344)				2,505		0001
INDEX/SPXF0095C																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	10/24/2022	10/24/2023	1	462,000	100	12,844			21,840		21,840	8,217				592		0001
INDEX/SPX140696																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	07/17/2023	07/16/2024	1	2,476,000	100		28,969		5,371		5,371	(23,589)				11,035		0001
INDEX/SPX2131SR																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/14/2023	04/15/2024	1	530,000	4644.5		2,809		163		163	(2,646)				1,952		0001
INDEX/SPX0095T																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	05/08/2023	05/07/2024	1	1,078,000	100		13,367		7,060		7,060	(6,309)				4,185		0001
INDEX/SPXF00160																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/28/2022	12/27/2023	1	1,083,678	3829	13,550			21,287		21,287	21,060				2,861		0001
INDEX/SPXH1355Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	01/03/2023	12/29/2023	1	2,008,059	3840		56,683		116,770		116,770	60,087				4,986		0001
INDEX/SPX621ESJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/25/2023	08/27/2024	1	352,000	100		2,851		401		401	(2,450)				1,679		0001
INDEX/SPX00038T																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	02/24/2023	02/23/2024	1	359,000	100		2,728		332		332	(2,396)				1,135		0001
INDEX/SPXF00880																						

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Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/01/2022	11/01/2023	1	1,877,000	3886.1	36,602	62,242		62,242		62,242	25,475				2,779		0001
INDEX/SPX13360				ROMUISPXBIPROK5P83																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	01/17/2023	01/16/2024	1	4,261,000	3990.97		135,926		184,284		184,284	48,358				11,389		0001
INDEX/SPX1785J				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMMERCE	02/15/2023	02/15/2024	1	2,280,000	100		55,632		65,429		65,429	9,797				7,010		0001
INDEX/SPXFO06SE				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NNEB1BXP4ROT08PU41	06/28/2023	06/28/2024	1	2,553,000	4376.86		75,058		84,322		84,322	(10,736)				11,019		0001
INDEX/SPX40G53C				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NNEB1BXP4ROT08PU41	11/18/2022	11/17/2023	1	444,000	4447.13	6,527						(1,201)				805		0001
INDEX/SPX26358M				CREDIT SUISSE (USA)																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	05/23/2023	05/23/2024	1	450,000	100		4,410		500		500	(3,910)				1,809		0001
INDEX/SPX40G53C				SANITRUST BANKS INC																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	03/27/2023	03/27/2023	03/26/2024	1	1,333,976	32238		37,753		53,095		53,095	15,342				4,728		0001
INDEX/SPX81253Y				CREDIT SUISSE (USA)																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	02/10/2023	02/12/2024	1	485,000	4305.21		13,968		3,459		3,459	(10,509)				1,475		0001
INDEX/SPX15023X				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMMERCE	07/03/2023	07/03/2024	1	1,491,000	4455.59		41,301		32,005		32,005	(9,286)				6,494		0001
INDEX/SPX112537				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	06/28/2023	06/28/2023	06/28/2024	1	547,000	5033.39		711		74		74	(639)				2,361		0001
INDEX/SPX11353U				ROMUISPXBIPROK5P83																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROMUISPXBIPROK5P83	06/02/2023	06/04/2024	1	783,000	4828.37		2,427		252		252	(2,175)				3,227		0001
INDEX/SPX40G53J				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NNEB1BXP4ROT08PU41	12/16/2022	12/15/2023	1	717,000	4422.51	6,883			2		2	(4,060)				1,036		0001
INDEX/SPX40G53J				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMMERCE	04/19/2023	04/19/2024	1	563,000	100		14,075		15,427		15,427	1,352				2,094		0001
INDEX/SPXFO06ST				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	05/05/2023	05/07/2024	1	450,000	100		3,420		1,510		1,510	(1,910)				1,747		0001
INDEX/SPXFO06J5				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMMERCE	07/03/2023	07/02/2024	1	3,327,000	4455.59		98,147		75,443		75,443	(22,704)				14,465		0001
INDEX/SPXFO0T5F				21G119DL770XMK3ZE78																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	21G119DL770XMK3ZE78	08/28/2023	08/27/2024	1	1,081,000	100		18,701		8,071		8,071	(10,630)				5,155		0001
INDEX/SPX60045A				MORGAN STANLEY																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	10/05/2022	10/05/2023	1	481,000	4227.82	9,139						(2,211)				281		0001
INDEX/SPXFO0N60				1EB1WN30JCE0V/HHR804																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSC BANK PLC	07/31/2023	07/31/2024	1	425,000	100		3,698		223		223	(3,474)				1,943		0001
INDEX/SPXFO0N5T				1EB1WN30JCE0V/HHR804																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/31/2023	05/31/2024	1	486,000	4779.64		1,118		244		244	(874)				1,987		0001
INDEX/SPX113538				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NNEB1BXP4ROT08PU41	11/01/2022	11/01/2023	1	433,000	4149.16	13,726			7,754		7,754	1,698				641		0001
INDEX/SPX41315Y				ROMUISPXBIPROK5P83																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROMUISPXBIPROK5P83	09/15/2023	09/17/2024	1	679,000	4888.68		4,210		1,508		1,508	(2,702)				3,339		0001
INDEX/SPX2621E5D				ROYAL BK CANADA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/28/2022	12/28/2023	1	445,000	100	12,905			19,395		19,395	6,537				1,089		0001
INDEX/SPX25035D				INC																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	EXD07DEVDH4HFF07349	04/12/2023	04/12/2024	1	566,000	100		4,415		2,860		2,860	(1,555)				2,069		0001
INDEX/SPXFO06R0				HSC BANK PLC																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	1EB1WN30JCE0V/HHR804	06/16/2023	06/17/2024	1	594,000	100		5,881		639		639	(5,242)				2,511		0001
INDEX/SPXFO0N60				CANADIAN IMPERIAL																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMMERCE	05/31/2023	05/31/2024	1	669,000	100		7,183		200		200	(6,983)				2,894		0001
INDEX/SPX40G53J				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NNEB1BXP4ROT08PU41	12/05/2022	12/05/2023	1	394,000	4214.78	13,790			2,954		2,954	(2,407)				838		0001
INDEX/SPX40G53J				SOCIETE GENERALE SA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NNEB1BXP4ROT08PU41	04/14/2023	04/16/2024	1	576,000	4375.55		13,306		7,778		7,778	(5,528)				2,127		0001
INDEX/SPX40G53J				BNP PARIBAS SA																		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	ROMUISPXBIPROK5P83	05/30/2023	05/29/2024	1	1,516,000	100		41,842		43,204		43,204	1,963				6,172		0001

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Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/16/2023	08/16/2024	1	388,000	100		3,104		1,886		1,886	(1,218)				1,919		0001
INDEX/SPX00288																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	10/20/2022	10/20/2023	1	348,000	100	2,436						(370)				407		0001
INDEX/SPX00089																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/16/2023	06/18/2024	1	517,000	5009.29		1,283		64		64	(1,228)				2,190		0001
INDEX/SPX12980																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/22/2023	09/24/2024	1	478,000	4756.55		3,442		2,862		2,862	(580)				2,374		0001
INDEX/SPX13038				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	11/04/2022	11/06/2023	1	642,000	100	4,045			1,060		1,060	(1,758)				1,022		0001
INDEX/SPX00350				SUNTRUST BANKS INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	05/21/2023	05/21/2024	1	1,203,359	33427		32,427		30,230		30,230	(2,197)				4,918		0001
INDEX/SPX61555E				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTDEIFDH4HCF7349	02/10/2023	02/09/2024	1	357,000	100	2,749			31		31	(2,718)				1,073		0001
INDEX/SPX15023Z				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/14/2022	11/14/2023	1	502,000	100	12,701			19,432		19,432	7,836				881		0001
INDEX/SPX00719N				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/15/2022	11/15/2023	1	3,384,000	100	74,448			109,278		109,278	44,719				6,007		0001
INDEX/SPX00715Q				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	04/04/2023	04/04/2024	1	522,000	100		4,385		714		714	(3,670)				1,868		0001
INDEX/SPX00535Z				BNP PARIBAS SA	06/15/2023	06/14/2024	1	405,000	5018.9		972		43		43	(923)				1,703		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/27/2023	02/27/2024	1	1,039,000	100		29,715		38,882		38,882	9,176				3,330		0001
INDEX/SPX0088U				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/31/2023	07/31/2024	1	425,000	5000.63		1,658		82		82	(1,576)				1,943		0001
INDEX/SPX1369H				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/15/2023	09/13/2024	1	417,000	4888.68		2,502		886		886	(1,616)				2,039		0001
INDEX/SPX1318I				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/10/2023	07/10/2024	1	351,000	4958.52		948		103		103	(845)				1,548		0001
INDEX/SPX1235F				HSBC BANK PLC	03/03/2023	03/04/2024	1	488,000	4367.27		8,882		3,366		3,366	(5,516)				1,955		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	09/25/2023	09/24/2024	1	1,439,000	100		24,463		12,953		12,953	(11,510)				7,146		0001
INDEX/SPX00553				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	10/27/2022	10/27/2023	1	623,000	4188.03	15,762			249		249	(6,289)				847		0001
INDEX/SPX00594				BNP PARIBAS SA	03/03/2023	03/04/2024	1	387,000	4601.92		2,064		32		32	(2,033)				1,288		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	02/09/2023	02/09/2024	1	422,000	4677.4		1,688		1		1	(1,687)				1,269		0001
INDEX/SPX0049X				ROYAL BK CANADA	11/14/2022	11/10/2023	1	1,593,000	100	25,351			3,155		3,155	(10,077)				2,529		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/07/2022	10/06/2023	1	709,000	4003.63	18,718			31,401		31,401	14,785				455		0001
INDEX/SPX021996				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	10/07/2022	10/09/2023	1	593,000	3863.5	24,619			45,895		45,895	21,369				470		0001
INDEX/SPX00597				HSBC BANK PLC	03/20/2023	03/20/2024	1	480,000	4406		5,088		2,817		2,817	(2,271)				1,648		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/09/2022	11/09/2023	1	613,000	4078.44	17,961			18,094		18,094	5,176				1,015		0001
INDEX/SPX0039H				BNP PARIBAS SA	12/15/2022	12/15/2023	1	424,000	4164.56	13,059			10,080		10,080	1,338				967		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/14/2023	04/15/2024	1	818,000	100		5,726		1,268		1,268	(4,458)				3,012		0001
INDEX/SPX0099X				MORGAN STANLEY	08/07/2023	08/06/2024	1	1,036,000	100		17,819		3,516		3,516	(14,303)				4,781		0001
INDEX/SPX00053																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/15/2023	09/16/2024	1	345,000	4873.1		2,312		830		830	(1,481)				1,884		0001
INDEX/SPX131SX																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/22/2023	05/22/2024	1	475,000	4723		1,663		281		281	(1,382)				1,906		0001
INDEX/SPX113P90																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/03/2023	07/03/2024	1	382,000	5068.23				50		50	(616)				1,707		0001
INDEX/SPX12080																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/23/2023	08/23/2024	1	465,000	4857.43		3,911		785		785	(3,125)				2,946		0001
INDEX/SPX1333M																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/07/2023	08/07/2024	1	252,000	4981.58		1,462		118		118	(1,343)				1,165		0001
INDEX/SPX1385J				CANADIAN IMPERIAL																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/14/2022	11/13/2023	1	1,564,000	100	41,915			65,218		65,218	26,433				2,715		0001
INDEX/SPX2007SM																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	11/22/2022	11/22/2023	1	1,938,000	100	41,473			57,983		57,983	23,487				3,882		0001
INDEX/SPX82188				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	05/30/2023	05/28/2024	1	1,959,000	100		22,920		2,607		2,607	(20,314)				7,959		0001
INDEX/SPX2505SX				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/16/2022	12/18/2023	1	465,000	100	2,822						(2,218)				1,151		0001
INDEX/SPX150H80				SOCIETE GENERALE SA																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	01/18/2023	01/18/2024	1	541,000	4254.96		9,522		6,813		6,813	(2,709)				1,485		0001
INDEX/SPX0568B				SOCIETE GENERALE SA																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	11/01/2022	11/01/2023	1	469,000	4432.59	5,988						(1,142)				739		0001
INDEX/SPX0696B																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/15/2023	06/17/2024	1	1,393,000	4425.84		39,008		31,202		31,202	(7,806)				5,535		0001
INDEX/SPX1191S7				CANADIAN IMPERIAL																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	05/30/2023	05/30/2024	1	2,995,000	4205.52		76,401		77,989		77,989	1,988				9,771		0001
INDEX/SPX00M5Y																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H88C BANK PLC	10/13/2022	10/13/2023	1	332,000	100	2,656						(2,019)				313		0001
INDEX/SPX600680				CANADIAN IMPERIAL																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/14/2022	10/13/2023	1	439,000	100	3,073						(1,726)				414		0001
INDEX/SPX600P67																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/16/2022	12/18/2023	1	440,000	4068.09	16,632			20,626		20,626	7,124				1,024		0001
INDEX/SPX41383																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/30/2023	05/30/2024	1	854,000	100		24,083		24,946		24,946	863				3,484		0001
INDEX/SPX113P9				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	10/07/2022	10/09/2023	1	535,000	100	3,157			26		26	(2,643)				420		0001
INDEX/SPX150S8M				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	01/17/2023	01/17/2024	1	409,000	100		3,436		1		1	(3,435)				1,118		0001
INDEX/SPX1501S7				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	11/07/2022	11/03/2023	1	1,231,000	100	17,726			3,880		3,880	(8,681)				1,979		0001
INDEX/SPX1501SR				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	07/24/2023	07/24/2024	1	372,000	100		2,939		4		4	(2,935)				1,081		0001
INDEX/SPX2507S4																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	H88C BANK PLC	09/18/2023	09/18/2024	1	397,000	100		3,454		1,317		1,317	(2,136)				1,955		0001
INDEX/SPX600686				BANK OF COMI																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZET8	09/01/2023	09/03/2024	1	1,578,000	100		27,289		22,169		22,169	(5,131)				7,604		0001
INDEX/SPX600587				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	11/14/2022	11/14/2023	1	617,000	100	4,011						(2,187)				1,083		0001
INDEX/SPX1503C																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	08/07/2023	08/07/2024	1	537,000	100		4,135		186		186	(3,949)				2,482		0001
INDEX/SPX2507S0				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/17/2023	01/17/2024	1	556,000	4228.43		14,178		8,899		8,899	(5,279)				1,519		0001
INDEX/SPX0658A																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	09/28/2023	09/27/2024	1	370,000	4882.37		3,996		3,580		3,580	(416)				1,945		0001
INDEX/SPX6003S				H88C BANK PLC																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/15/2023	02/15/2024	1	402,000	100		3,095					(3,095)				1,236		0001
INDEX/SPX051SE																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	08/11/2023	08/09/2024	1	331,000	100	2,780	2,780		1,253		1,253	(1,527)				1,535	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1BXP4ROT0BP41	03/01/2023	03/01/2024	1	2,548,000	3951.39	86,377	86,377		114,570		114,570	28,193				8,248	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	09/22/2023	09/23/2024	1	301,000	100	2,709	2,709		2,119		2,119	(590)				1,493	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	SUNTRUST BANKS INC 1Y0UBGJJI9T8KCS06	08/28/2023	08/27/2024	1	1,848,651	34347	46,230	46,230		29,433		29,433	(16,797)				7,862	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	ROYAL BK CANADA ... ESTP308PH16CT1XB11	08/07/2023	08/06/2024	1	1,737,000	100	15,807	15,807		2,909		2,909	(12,888)				8,017	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBIPR0K85P93	02/15/2023	02/15/2024	1	641,000	4893.01	3,141	3,141		7		7	(3,134)				1,971	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	03/03/2023	03/01/2024	1	352,000	100	2,922	2,922		3,055		3,055	133				1,139	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	MORGAN STANLEY 17331LV2K0K5T7V154	09/20/2023	09/18/2024	1	1,049,000	100	14,266	14,266		7,881		7,881	(6,385)				5,165	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BARCLAYS PLC GSSEFF7LPS17OUK573	07/10/2023	07/09/2024	1	2,333,000	4409.53	68,357	68,357		56,146		56,146	(12,211)				10,271	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	08/01/2023	08/01/2024	1	244,000	100	2,391	2,391		245		245	(2,146)				1,117	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1BXP4ROT0BP41	02/10/2023	02/12/2024	1	477,000	4840.63	2,767	2,767		2		2	(2,764)				1,450	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBIPR0K85P93	07/26/2023	07/26/2024	1	344,000	5041.69	1,479	1,479		78		78	(1,401)				1,559	.....	0001	
Purchased Call / J.P. Morgan Meridian	Fixed/Annuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZTZVZVZ11NHJ748	12/13/2018	10/24/2024	1	243,021	201.31	7,821			6,564		6,564	743				1,256	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBIPR0K85P93	08/01/2023	08/01/2024	1	325,000	4940.58	3,185	3,185		174		174	(3,011)				1,488	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	03/16/2023	03/15/2024	1	395,000	100	3,279	3,279		1,325		1,325	(1,954)				1,338	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDF4HUFF7349	12/30/2022	12/29/2023	1	816,000	100	7,589						(6,394)				2,026	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1BXP4ROT0BP41	02/10/2023	02/09/2024	1	521,000	4542.46	5,106	5,106		12		12	(5,094)				1,567	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBIPR0K85P93	08/10/2023	08/09/2024	1	543,000	4931.35	3,149	3,149		387		387	(2,753)				2,518	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	08/10/2023	08/09/2024	1	294,000	100	2,528	2,528		746		746	(1,783)				1,363	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	H8BC BANK PLC 11EBW30JCE0V/HHR804	06/02/2023	06/03/2024	1	314,000	100	2,826	2,826		1,876		1,876	(950)				1,292	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBIPR0K85P93	07/31/2023	07/31/2024	1	395,000	4894.13	5,293	5,293		286		286	(5,007)				1,805	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBIPR0K85P93	02/14/2023	02/14/2024	1	629,000	4186.13	4,026	4,026		4,679		4,679	653				1,927	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBIPR0K85P93	05/08/2023	05/08/2024	1	2,034,000	4198.12	59,172	59,172		64,521		64,521	6,348				7,914	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G19DL770XHC3ZE78	02/27/2023	02/26/2024	1	1,661,000	100	47,505	47,505		62,228		62,228	14,723				5,306	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1BXP4ROT0BP41	01/05/2023	01/05/2024	1	481,000	4222.7	7,311	7,311		7,398		7,398	87				1,240	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G19DL770XHC3ZE78	10/24/2022	10/23/2023	1	4,167,000	100	89,591			151,671		151,671	56,388				5,230	.....	0001	
Purchased Call / S&P 500	Fixed/Annuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1BXP4ROT0BP41	04/14/2023	04/12/2024	1	566,000	100	4,132	4,132		765		765	(3,367)				2,069		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE SOCIETE GENERALE SA	07/18/2023	07/18/2024	1	541,000	100		13,796		10,152		10,152	(3,644)				2,419		0001
INDEX/S&P500SX																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/05/2022	12/05/2023	1	372,000	448.7	4,985						(1,271)					791	0001
INDEX/S&PA0504																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/30/2023	03/28/2024	1	602,000	4547.06		4,274		658			(3,617)				2,114		0001
INDEX/S&X1330																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/30/2023	01/30/2024	1	559,000	100		5,199					(5,189)				1,616		0001
INDEX/S&X1500/SJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	06/05/2023	06/04/2024	1	1,097,000	100		17,113		9,173			(7,940)				4,321		0001
INDEX/S&X250686																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/16/2022	12/16/2023	1	516,000	4008.86	8,204			200			(5,237)				1,200		0001
INDEX/S&PA0683X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/13/2022	12/13/2023	1	1,105,000	4228.67	39,670			9,028			(6,406)				2,488		0001
INDEX/S&PA06E55																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/24/2023	07/24/2024	1	465,000	5082.98		1,488		81			(1,407)				2,101		0001
INDEX/S&X1345H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/13/2022	12/13/2023	1	526,000	4549.26	12,519			14			(3,999)				1,184		0001
INDEX/S&PA06E86																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	07/26/2023	07/26/2024	1	428,000	100		4,132		428			(3,704)				1,331		0001
INDEX/S&X250796																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	06/07/2023	06/07/2024	1	337,000	100		4,381		868			(3,513)				1,397		0001
INDEX/S&PA0691G																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/07/2023	06/07/2024	1	532,000	4632.97		1,330		173			(1,157)				2,206		0001
INDEX/S&X1131S6																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/09/2022	11/09/2023	1	509,000	100	3,665			76			(2,746)				843		0001
INDEX/S&PA0683X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	07/21/2023	07/19/2024	1	542,000	100		5,149		128			(5,021)				2,428		0001
INDEX/S&P0006K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/07/2022	10/06/2023	1	365,000	4050.94	8,176			11,212			4,741				234		0001
INDEX/S&PA0595X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/30/2023	01/30/2024	1	885,000	4017.77		5,576		7,187			1,612				2,558		0001
INDEX/S&X132S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/16/2023	06/14/2024	1	363,000	5026.93		799		37			(761)				1,526		0001
INDEX/S&X1316X																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	01/05/2023	01/05/2024	1	379,000	100		2,653		3,114			461				977		0001
INDEX/S&P0015R																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/16/2022	12/15/2023	1	393,000	100	2,633						(2,296)				897		0001
INDEX/S&X1500/SJ																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	05/22/2023	05/22/2024	1	330,000	100		2,739		156			(2,363)				1,324		0001
INDEX/S&X25056L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	01/09/2023	01/08/2024	1	2,236,000	100		45,838		66,272			20,434				5,852		0001
INDEX/S&X1317S/																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/03/2023	03/04/2024	1	345,000	100		2,415		1,872			(543)				1,128		0001
INDEX/S&P0096S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/16/2022	12/15/2023	1	448,000	4131.66	13,798			13,640			3,335				1,022		0001
INDEX/S&A0E5E1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/13/2022	12/13/2023	1	695,000	4632.65	5,004						(1,123)				1,565		0001
INDEX/S&PA0E57																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	01/09/2023	01/09/2024	1	406,000	100		10,515		14,885			4,370				1,068		0001
INDEX/S&X14069L																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/04/2023	04/04/2024	1	332,000	4324.08		8,632		6,046			(2,566)				1,188		0001
INDEX/S&PA0531																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/27/2023	03/27/2024	1	606,000	4454.83		4,848		1,668			(3,180)				2,122		0001
INDEX/S&P0005J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/25/2023	01/25/2024	1	322,000	100		2,351					(2,351)				912		0001
INDEX/S&X1500/SJ																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call//SP 500 INDEX/SPX00554	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/25/2023	09/25/2024	1	589,000	4742.99		5,301		3,487		3,487	(1,814)					2,929	0001	
Purchased Call//SP 500 INDEX/SPX00554	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/25/2023	01/25/2024	1	539,000	4626.69		1,779		4		4	(1,775)					1,526	0001	
Purchased Call//SP 500 INDEX/SPX0009H	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/12/2022	10/12/2023	1	461,000	3970.5	12,032			27,041		27,041	13,999					418	0001	
Purchased Call//SP 500 INDEX/SPX000IS0	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	12/06/2022	12/06/2023	1	465,000	100	3,119			1,238		1,238	(196)					1,060	0001	
Purchased Call//SP 500 INDEX/SPX00030	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI	10/19/2022	10/19/2023	1	464,000	3909.48	20,462			33,346		33,346	15,863					529	0001	
Purchased Call//SP 500 INDEX/SPXJ194S	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/21/2023	07/22/2024	1	639,000	4966.78		3,195		176		176	(3,019)					2,877	0001	
Purchased Call//SP 500 INDEX/SPX00F59	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/23/2022	12/22/2023	1	440,000	4117.8	13,112			13,204		13,204	1,639					1,049	0001	
Purchased Call//SP 500 INDEX/SPX2503SJ	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	04/16/2023	04/16/2024	1	561,000	100		4,488		824		824	(3,664)					2,071	0001	
Purchased Call//SP 500 INDEX/SPX0009K	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	03/27/2023	03/27/2024	1	385,000	4522.45		2,041		312		312	(1,729)					1,348	0001	
Purchased Call//SP 500 INDEX/SPX005H6	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/07/2023	02/07/2024	1	587,000	4467.97		10,096		50		50	(10,046)					1,752	0001	
Purchased Call//SP 500 INDEX/SPX00549K	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/19/2022	10/19/2023	1	500,000	4208.79	9,150			1		1	(3,983)					570	0001	
Purchased Call//SP 500 INDEX/SPX00F5C	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/23/2022	12/26/2023	1	483,000	4311.97	6,714			94		94	(5,503)					1,179	0001	
Purchased Call//SP 500 INDEX/SPX0216SD	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	01/17/2023	01/12/2024	1	1,915,564	3989		71,194		95,734		95,734	24,541					5,113	0001	
Purchased Call//SP 500 INDEX/SPX00093	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	06/23/2023	06/21/2024	1	372,000	100		3,646		115		115	(3,530)					1,585	0001	
Purchased Call//SP 500 INDEX/SPX0216SC	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	01/17/2023	01/12/2024	1	1,785,000	100		28,203		1,997		1,997	(26,206)					4,764	0001	
Purchased Call//SP 500 INDEX/SPXJ1358	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/26/2023	07/26/2024	1	635,000	4756.27		14,161		1,163		1,163	(12,997)					2,878	0001	
Purchased Call//SP 500 INDEX/SPX0059V	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/30/2023	01/30/2024	1	493,000	4375.35		6,458		549		549	(5,909)					1,425	0001	
Purchased Call//SP 500 INDEX/SPX1505S8	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	10/24/2022	10/24/2023	1	514,000	100	3,598						(52)					659	0001	
Purchased Call//SP 500 INDEX/SPX00P9V	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/14/2023	04/16/2024	1	567,000	4613.47		3,629		251		251	(3,378)					2,093	0001	
Purchased Call//SP 500 INDEX/SPX00P98	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/14/2022	10/13/2023	1	343,000	100	2,220						(547)					324	0001	
Purchased Call//SP 500 INDEX/SPX1406SL	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/15/2022	11/14/2023	1	1,466,000	100	18,765			805		805	(13,424)					2,574	0001	
Purchased Call//SP 500 INDEX/SPX021E8B	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	12/28/2022	12/27/2023	1	1,811,000	100	15,031						(13,384)					4,446	0001	
Purchased Call//SP 500 INDEX/SPX021MSD	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	03/16/2023	03/15/2024	1	1,700,773	3892		42,809		69,055		69,055	26,246					5,752	0001	
Purchased Call//SP 500 INDEX/SPX021GSA	FixedAnnuity Hedge	N/A	Equity/Index	ROYAL BK CANADA	01/17/2023	01/12/2024	1	1,303,703	3999		31,514		56,243		56,243	24,728					3,480	0001	
Purchased Call//SP 500 INDEX/SPX0005I	FixedAnnuity Hedge	N/A	Equity/Index	HSBC BANK PLC	10/12/2022	10/12/2023	1	309,000	100	1,947						(1,111)					280	0001	
Purchased Call//SP 500 INDEX/SPXC17SI	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	12/30/2022	12/29/2023	1	730,000	4267.6	12,191			4,408		4,408	(7,380)					1,812	0001	
Purchased Call//SP 500 INDEX/SPX00F6L	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/07/2023	02/07/2024	1	1,348,000	4788.6		4,044					(4,044)					4,022	0001	
Purchased Call//SP 500 INDEX/SPX00P6Z	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	11/01/2022	10/31/2023	1	1,984,070	3872	53,663			109,147		109,147	57,659					2,906	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP/F008SV	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	03/15/2023	03/15/2024	1	488,000	100		3,984		2,773		2,773	(1,211)				1,684		0001
Purchased Call/SP 500 INDEX/SP/G0037	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	09/28/2023	09/27/2024	1	281,000	100		2,444		2,191		2,191	(253)				1,451		0001
Purchased Call/Deutsche Bank CDO/US 5% Volatility Control																						
Index/DD4167SD	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	02/15/2023	02/15/2024	1	126,159	4051.63		631		65		65	(566)				388		0001
Purchased Call/SP 500 INDEX/SP/X2MSE	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ..	03/16/2023	03/15/2024	1	1,979,653	3897		30,328		39,312		39,312	8,965				6,695		0001
Purchased Call/SP 500 INDEX/SP/X159S2	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC	09/18/2023	09/13/2024	1	1,415,202	4450		35,409		23,069		23,069	(12,340)				6,919		0001
Purchased Call/J.P. Morgan Meridian Index/AM009/SF	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	09/18/2024	1	253,277	199.95	8,578		7,433			7,433	877				1,247		0001
Purchased Call/SP 500 INDEX/SP/F008RE	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	06/16/2023	06/18/2024	1	380,000	100		3,466		149		149	(3,347)				1,610		0001
Purchased Call/SP 500 INDEX/SP/X2503S	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	04/20/2023	04/19/2024	1	376,000	100		3,384		1,263		1,263	(2,121)				1,399		0001
Purchased Call/SP 500 INDEX/SP/F000USC	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	07/10/2023	07/10/2024	1	388,000	100		3,104		1,232		1,232	(1,873)				1,755		0001
Purchased Call/SP 500 INDEX/SP/F009S0	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	03/03/2023	03/01/2024	1	301,000	100		2,107		2,048		2,048	(59)				974		0001
Purchased Call/SP 500 INDEX/SP/X053F	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	10/14/2022	10/16/2023	1	577,000	100	3,520						(1,593)				604		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD404/5J	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	04/18/2024	1	114,214	99.99	716		1,505			1,505	422				424		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD404/5B	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	02/22/2024	1	81,475	101.07	394		628			628	136				257		0001
Purchased Call/SP 500 INDEX/SP/X150M37	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/30/2022	01/02/2024	1	484,000	100	3,775						(3,196)				1,228		0001
Purchased Call/J.P. Morgan Meridian Index/AM009/SX	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	01/31/2025	1	371,487	204.28	10,958		8,608			8,608	964				2,150		0001
Purchased Call/SP 500 INDEX/SP/G0008G	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	09/15/2023	09/13/2024	1	626,000	100		5,509		2,216		2,216	(3,293)				3,061		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD404/5D	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	02/05/2025	1	67,714	217.79	1,409		762			762	27				394		0001
Purchased Call/SP 500 INDEX/SP/F000HST	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	04/27/2023	04/26/2024	1	432,000	100		3,672		197		197	(3,475)				1,634		0001
Purchased Call/Deutsche Bank CDO/US 5% Volatility Control																						
Index/DD4167SH	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	02/17/2023	02/16/2024	1	106,344	4027.25		532		89		89	(442)				328		0001
Purchased Call/SP 500 INDEX/SP/X02P96	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	04/12/2023	04/12/2024	1	406,000	4603.44		2,233		185		185	(2,048)				1,484		0001
Purchased Call/SP 500 INDEX/SP/X406S0	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	12/27/2022	12/27/2023	1	1,117,000	100	31,053			46,254		46,254	16,027				2,742		0001
Purchased Call/SP 500 INDEX/SP/X150S6	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/30/2022	12/29/2023	1	401,000	100	2,887						(2,357)				996		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/EURO STOXX 50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	11/15/2022	11/06/2023	1	478,000	100	6,071			8,059		8,059	3,073				761		0001
Price EUR/SPED000352 - Purchased Call/J.P. Morgan Meridian Index/MPO09632	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHSE	12/13/2018	03/15/2024	1	2,079	183.23	92			93		93	25				7		0001
Purchased Call/S&P 500 INDEX/SP&2195C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	11/16/2022	11/15/2023	1	2,203,435	3892	57,800			113,872		113,872	72,970				3,911		0001
Purchased Call/S&P 500 INDEX/SPX11355J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/02/2023	03/01/2024	1	299,000	100		2,422		3,111		3,111	689				989		0001
Purchased Call/SP&H1329F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/30/2023	01/26/2024	1	1,974,222	4071		39,979		50,506		50,506	10,328				5,613		0001
Purchased Call/SP&J1259A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/28/2023	08/28/2024	1	542,000	4865.56		3,957		885		885	(3,061)				2,588		0001
Purchased Call/SP&00036	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	09/28/2023	09/27/2024	1	399,000	4738.27		3,152		2,873		2,873	(279)				1,990		0001
Purchased Call/SP&J1383L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/18/2023	08/16/2024	1	343,000	4802.31		2,881		808		808	(2,073)				1,608		0001
Purchased Call/SP&J1383S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/30/2023	05/30/2024	1	658,000	4794.29		1,777		278		278	(1,498)				2,884		0001
Purchased Call/Citi11	Dynamic Asset Detector		Equi ty/Index	CITIBANK NA	11/27/2018	02/02/2024	1	59,166	99.82	241			235		235	(7)				173		0001
5 ER Index/ODA040/SJ	Dynamic Asset Detector		Equi ty/Index	CITIBANK NA	11/27/2018	06/14/2024	1	103,261	209.03	3,069			2,672		2,672	358				434		0001
Purchased Call/SP&500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CBEDIT SUISSE (USA) INC	05/30/2023	05/30/2024	1	507,000	100		4,482					(4,461)				2,068		0001
INDEX/SP&5058Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	12/23/2022	12/22/2023	1	499,000	100	3,543						(2,907)				1,190		0001
Purchased Call/S&P 500 INDEX/SP&E0023C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	07/21/2023	07/22/2024	1	567,000	100		5,387		111		111	(5,276)				2,553		0001
INDEX/SP&F0006L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/11/2023	08/13/2024	1	447,000	100		3,710		1,471		1,471	(2,238)				2,086		0001
Purchased Call/S&P 500 INDEX/SP&0015I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/18/2023	08/16/2024	1	356,000	100		2,670		1,787		1,787	(883)				1,669		0001
INDEX/SP&00029H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	12/23/2022	12/22/2023	1	335,000	100	2,178						(1,789)				799		0001
Purchased Call/S&P 500 INDEX/SP&E0023D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	02/01/2023	01/31/2024	1	2,099,449	4077		66,636		97,252		97,252	30,616				6,094		0001
INDEX/SP&2115E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/11/2023	07/31/2024	1	1,560,424	4589		25,855		9,460		9,460	(16,395)				7,173		0001
Purchased Call/SP&21387	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/11/2023	07/31/2024	1	1,560,424	4589		25,855		9,460		9,460	(16,395)				7,173		0001
Purchased Call/Deutsche Bank Citi/Deutsche Bank Control	Dynamic Asset Detector		Equi ty/Index	DEUTSCHE BANK AG	04/24/2023	04/24/2024	1	175,851	4064.79		827		327		327	(499)				662		0001
INDEX/DP&41685U	Dynamic Asset Detector		Equi ty/Index	CITIBANK NA	11/27/2018	09/17/2024	1	64,701	209.94	1,881			1,578		1,578	207				318		0001
5 ER Index/ODA0075H	Dynamic Asset Detector		Equi ty/Index	DEUTSCHE BANK AG	04/14/2023	04/16/2024	1	109,923	3891.38		2,023		1,296		1,296	(727)				406		0001
Purchased Call/Deutsche Bank Citi/Deutsche Bank Control	Dynamic Asset Detector		Equi ty/Index	HSBC BANK PLC	09/11/2023	08/12/2024	1	482,000	100		3,615		1,309		1,309	(2,306)				2,246		0001
INDEX/DP&41685C	Dynamic Asset Detector		Equi ty/Index	HSBC BANK PLC	09/11/2023	08/12/2024	1	482,000	100		3,615		1,309		1,309	(2,306)				2,246		0001
Purchased Call/SP&0015H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	09/11/2023	08/12/2024	1	482,000	100		3,615		1,309		1,309	(2,306)				2,246		0001
INDEX/SP&0015H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	09/11/2023	08/12/2024	1	482,000	100		3,615		1,309		1,309	(2,306)				2,246		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	03/04/2024	1	89,048	99.99	474			861		861	228				281		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	01/03/2025	1	62,611	219.36	996			549		549	3				352		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	03/11/2024	1	57,439	100	287			513		513	127				192		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA 02NEB1B/P40TDBPU41	02/07/2023	02/07/2024	1	514,000	100		4,575		30		30	(4,545)				1,334		0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA			1	506,000	100	3,947						(1,409)				577		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V/HHR804	10/19/2022	10/19/2023	1	487,000	100		4,870		2,764		2,764	(2,106)				1,991		0001
Purchased Call/SP 500	FixedAnnuityHedge ...	N/A	Equity/Index		06/02/2023	05/31/2024	1															0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWZF1ONSX80621K66	03/17/2023	03/19/2024	1	107,726	3801.5		1,907		2,307		2,307	400				369		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V/HHR804	08/28/2023	08/28/2024	1	366,000	100		2,416		185		185	(2,231)				1,748		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISP/BMPPR0KSP63	05/30/2023	05/24/2024	1	2,741,953	4205		41,911		43,265		43,265	1,375				11,047		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISP/BMPPR0KSP63	05/30/2023	05/29/2024	1	1,564,427	4205		14,664		15,180		15,180	516				6,369		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	12/07/2023	1	113,467	100.52	558			775		775	111				245		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISP/BMPPR0KSP63	09/20/2023	09/20/2024	1	412,000	4694.95		5,850		3,352		3,352	(2,499)				2,034		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA			1	434,000	100	3,429			5		5	(1,868)				377		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V/HHR804	09/15/2023	09/16/2024	1	341,000	100		3,001		1,231		1,231	(1,770)				1,674		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IG19DL770XHC3ZE78	09/15/2023	09/13/2024	1	277,000	100		1,967		1,624		1,624	(342)				1,354		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	11/13/2023	1	115,484	100.16	722			1,694		1,694	860				200		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISP/BMPPR0KSP63	11/14/2022	11/13/2023	1	2,595,405	3893	31,551			46,963		46,963	19,680				4,506		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISP/BMPPR0KSP63	01/17/2023	01/12/2024	1	1,893,862	3895		43,670		58,598		58,598	14,923				5,055		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IG19DL770XHC3ZE78	07/13/2023	07/12/2024	1	198,000	100		1,742		1,286		1,286	(457)				876		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISP/BMPPR0KSP63	09/15/2023	09/17/2024	1	302,000	100		2,114		1,806		1,806	(308)				1,485		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	10/02/2023	1	74,537	99.93	542			1,676		1,676	784				28		0001
Dynamic Asset Detector 5 ER Index/CD040JSP	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG 7LTWZF1ONSX80621K66	11/01/2022	11/01/2023	1	106,957	3902.72	717			12		12	(370)				158		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ... E570ZIZIFF321IEFA76	11/27/2018	03/27/2024	1	107,129	100.04	635	1,297		1,297		1,297	371				375		0001
Dynamic Asset Detector 5 ER Index/CD040K\$0 Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ... E570ZIZIFF321IEFA76	11/27/2018	05/10/2024	1	92,593	98.72	594	1,243		1,243		1,243	337				362		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ... E570ZIZIFF321IEFA76	11/27/2018	12/02/2024	1	138,676	216.03	3,198	1,770		1,770		1,770	111				752		0001
Dynamic Asset Detector 5 ER Index/CD040J\$5 Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC ... 1EB1W30JCE0V/HHR804	09/25/2023	09/25/2024	1	444,000	100		2,429	3,197	2,429		2,429	(768)				2,208		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC ... 1EB1W30JCE0V/HHR804	07/03/2023	07/03/2024	1	436,000	100		3,924	(1,994)	1,930		1,930	(1,994)				1,889		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE ... 21G119DL70X0K3ZE78	10/17/2022	10/13/2023	1	2,465,152	3593	69,729	123,512		123,512		123,512	33,627				2,326		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC ... 1EB1W30JCE0V/HHR804	06/02/2023	06/04/2024	1	369,000	100		3,026		2,282		2,282	(744)				1,321		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	JP MORGAN CHASE ... 81E5ZIZKVSZ11N1UJ748	12/13/2018	03/08/2024	1	3,087	182.98	139	142		142		142	38				10		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7L7WTFZ1ONS806Z1K86 CREDIT SUISSE (USA) INC	03/17/2023	03/07/2024	1	104,950	3793.79		1,871		2,224		2,224	353				346		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7L7WTFZ1ONS806Z1K86 CREDIT SUISSE (USA) INC	11/22/2022	11/22/2023	1	574,000	100	3,846						(218)				1,094		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ... E570ZIZIFF321IEFA76	11/27/2018	12/08/2023	1	127,347	99.88	635	1,012		1,012		1,012	219				277		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC ... 1EB1W30JCE0V/HHR804	12/08/2022	12/08/2023	1	394,000	100	2,443	9		2,224		9	(1,028)				857		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8PH1GCT1XB11	08/23/2023	08/21/2024	1	1,265,914	4396		19,247		16,686		16,686	(2,561)				5,982		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8PH1GCT1XB11	12/16/2022	12/15/2023	1	1,340,138	3896	39,618	87,101		87,101		87,101	48,364				3,058		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA ... 02NEB1BXP4R0TD8PU41	02/10/2023	02/09/2024	1	395,000	4838.58		2,252		1		1	(2,250)				1,188		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA ... 02NEB1BXP4R0TD8PU41	08/16/2023	08/16/2024	1	696,000	4822.74		5,707		1,332		1,332	(4,375)				3,264		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA ... 02NEB1BXP4R0TD8PU41	07/24/2023	07/24/2024	1	393,000	4766.43		6,916		551		551	(6,364)				1,532		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA ... E570ZIZIFF321IEFA76	11/27/2018	10/13/2023	1	102,893	99.87	703	2,169		2,169		2,169	1,085				97		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7L7WTFZ1ONS806Z1K86 SOCIETE GENERALE SA	09/01/2023	09/04/2024	1	110,589	4230.23		664		179		179	(484)				534		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7L7WTFZ1ONS806Z1K86 SOCIETE GENERALE SA	12/23/2022	12/22/2023	1	470,000	4465.76	3,149						(2,466)				1,121		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	HSBC BANK PLC ... 1EB1W30JCE0V/HHR804	08/18/2023	08/19/2024	1	487,000	100		3,263		2,305		2,305	(959)				2,294		0001
Dynamic Asset Detector 5 ER Index/CD040MSF Purchased Call/S&P 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA ... 02NEB1BXP4R0TD8PU41	01/30/2023	01/30/2024	1	445,000	4017.77		8,233		10,578		10,578	2,946				1,286		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/SP 500 INDEX/SP/EOIN89	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/07/2022	10/06/2023	1	842,000	3693.66	13,472			23,921		23,921	8,467				540		0001	
Purchased Call/J.J.P. Morgan Mer id an Index/MP009790	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	12/03/2024	1	200,556	201.86	6,348			5,360		5,360	636				1,088		0001	
Purchased Call/SP 500 INDEX/SP/J136N	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/18/2023	08/20/2024	1	645,000	4789.2		6,063		1,687		1,687	(4,376)				3,043		0001	
Purchased Call/SP 500 INDEX/SP/A061S0	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/14/2023	02/14/2024	1	549,000	4136.13		8,949		10,337		10,337	1,388				1,682		0001	
Purchased Call/SP 500 INDEX/SP/Y150I98	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/15/2022	12/15/2023	1	514,000	100	3,187						(2,284)				1,173		0001	
Purchased Call/SP 500 INDEX/SP/X133S5	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/15/2023	02/15/2024	1	273,000	100		2,184		2,527		2,527	343				839		0001	
Purchased Call/SP 500 INDEX/SP/Y150I9F	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/03/2022	11/03/2023	1	411,000	100	2,877						(403)				627		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA040FSA	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/27/2023	1	125,845	99.95	573			732		732	77				309		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA040M8S	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	04/25/2024	1	72,832	100.41	477			1,022		1,022	283				275		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA040E8B	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/13/2024	1	84,838	217.44	1,757			944		944	46				466		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA0406SH	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	08/30/2024	1	52,504	208.55	1,637			1,486		1,486	223				251		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA0409S4	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	10/06/2023	1	79,264	99.98	553			1,770		1,770	887				51		0001	
Purchased Call/Deutsche Bank Cal l/Deutsche Bank Control US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	12/13/2022	12/13/2023	1	148,210	3891.55	671			25		25	(288)				336		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA0402B5	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	05/31/2024	1	53,063	208.06	1,688			1,520		1,520	235				217		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA0404MN	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	05/05/2025	1	59,294	210.93	1,703			1,463		1,463	240				375		0001	
Purchased Call/J.J.P. Morgan Mer id an Index/MP009794	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	06/05/2024	1	206,469	197.36	7,678			6,955		6,955	843				863		0001	
Purchased Call/J.J.P. Morgan Mer id an Index/MP009793	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	05/29/2024	1	216,688	197.1	8,122			7,428		7,428	911				882		0001	
Purchased Call/SP 500 INDEX/SP/J13X30	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/20/2023	09/20/2024	1	199,000	100		1,393		1,232		1,232	(161)				983		0001	
Purchased Call/SP 500 INDEX/SP/F008BF	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	03/13/2023	03/13/2024	1	234,000	100		1,544		2,114		2,114	570				787		0001	
Purchased Call/Citi ti Dynamic Asset Detector 5 ER Index/DA04019N	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	05/21/2024	1	55,132	205.4	1,947			2,096		2,096	353				221		0001	
Purchased Call/SP 500 INDEX/SP/B195SC	FixedAnnui tyHedge	N/A	Equi ty/Index	SWITZTRUST BANKS INC	05/16/2023	05/15/2024	1	1,158,158	4136		29,812		40,307		40,307	10,495				4,571		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA	08/07/2023	08/05/2024	1	3,201,791	4478	.....	43,830	.....	34,115	.....	34,115	(9,715)	.....	.....	.....	14,754	.....	0001
INDEX/SPX1358H	Purchased Call/SP 500	N/A	Equity/Index	CITIBANK NA	02/14/2023	02/13/2025	1	1,171,000	100	.....	43,210	.....	19,823	.....	19,823	(23,387)	.....	.....	.....	6,866	.....	0001
INDEX/SPX14075C	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/01/2024	1	186,746	213.5	4,225	.....	.....	3,197	.....	3,197	372	.....	.....	.....	975	.....	0001
Dynamic Asset Detector Call/Dautsche Bank CROCI US 5% Volatility Control	FixedAnnuity Hedge ...	N/A	Equity/Index	DEUTSCHE BANK AG	03/08/2023	03/06/2024	1	157,387	4034.82	.....	803	.....	174	.....	174	(623)	.....	.....	.....	518	.....	0001
INDEX/DQ141688	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA	02/03/2023	02/02/2024	1	377,000	100	.....	2,677	.....	3,089	.....	3,089	423	.....	.....	.....	1,103	.....	0001
INDEX/SPX13153	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/29/2024	1	64,482	208.96	1,986	.....	1,722	1,722	.....	1,722	203	.....	.....	.....	308	.....	0001
Dynamic Asset Detector Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/26/2024	1	120,613	98.82	349	.....	.....	81	.....	81	(131)	.....	.....	.....	343	.....	0001
INDEX/SPX15031	FixedAnnuity Hedge ...	N/A	Equity/Index	CREDIT SUISSE (USA)	11/22/2022	11/22/2023	1	488,000	100	4,929	.....	.....	3,089	.....	3,089	(1,123)	.....	.....	.....	930	.....	0001
INDEX/SPX150023E	FixedAnnuity Hedge ...	N/A	Equity/Index	H8BC BANK PLC	12/23/2022	12/26/2023	1	702,000	100	4,142	.....	.....	.....	.....	.....	.....(3,424)	.....	.....	.....	1,714	.....	0001
INDEX/SPX00025E	FixedAnnuity Hedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	03/13/2023	03/08/2024	1	285,000	100	2,166	.....	2,772	2,772	.....	2,772	606	.....	.....	.....	943	.....	0001
INDEX/SPX00058K	FixedAnnuity Hedge ...	N/A	Equity/Index	SANTRUST BANKS INC	07/03/2023	06/28/2024	1	2,825,991	4450	.....	88,046	.....	44,091	.....	44,091	(44,955)	.....	.....	.....	12,198	.....	0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA	11/15/2022	11/15/2023	1	430,000	100	3,354	.....	.....	4,901	.....	4,901	1,955	.....	.....	.....	763	.....	0001
INDEX/SPX13.30	FixedAnnuity Hedge ...	N/A	Equity/Index	JPORGAN CHSE	12/13/2018	10/09/2024	1	211,356	200.23	7,078	.....	.....	6,165	.....	6,165	742	.....	.....	.....	1,071	.....	0001
Index/MP00931	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/25/2024	1	63,209	212.72	1,627	.....	.....	1,174	.....	1,174	101	.....	.....	.....	327	.....	0001
Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	ROYAL BK CANADA	12/16/2022	12/15/2023	1	1,445,323	3896	26,322	.....	.....	52,723	.....	52,723	27,391	.....	.....	.....	3,286	.....	0001
5 ER Index/QA040A5T	FixedAnnuity Hedge ...	N/A	Equity/Index	BANK OF COM	04/21/2023	04/19/2024	1	213,000	100	1,704	.....	.....	1,837	.....	1,837	133	.....	.....	.....	792	.....	0001
INDEX/SPX0038Z	FixedAnnuity Hedge ...	N/A	Equity/Index	BNP PARIBAS SA	12/23/2022	12/26/2023	1	193,000	100	1,216	.....	.....	1,766	.....	1,766	604	.....	.....	.....	471	.....	0001
INDEX/SPX13531	FixedAnnuity Hedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	04/14/2023	04/12/2024	1	423,000	100	.....	3,342	.....	3,806	.....	3,806	464	.....	.....	.....	1,546	.....	0001
Purchased Call/SP 500	FixedAnnuity Hedge ...	N/A	Equity/Index	JPORGAN CHSE	12/13/2018	10/02/2024	1	226,675	200	7,678	.....	.....	6,701	.....	6,701	810	.....	.....	.....	1,138	.....	0001
Index/MP00979H	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/14/2025	1	65,149	214.37	1,572	.....	.....	1,068	.....	1,068	77	.....	.....	.....	382	.....	0001
Dynamic Asset Detector 5 ER Index/QA040A5T	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/05/2024	1	82,695	100.32	490	.....	.....	994	.....	994	280	.....	.....	.....	297	.....	0001
INDEX/SPX00038	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/13/2023	1	88,313	99.91	413	.....	.....	562	.....	562	75	.....	.....	.....	199	.....	0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuity Hedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/13/2023	1	88,313	99.91	413			562		562	75				199		0001

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Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SP5000381	FixedAnnuityHedge	N/A	Equity/Index	H8BC BANK PLC	10/25/2022	10/20/2023	1	449,000	100	5,208			7,797		7,797	2,762				526		0001
Purchased Call/SP 500 INDEX/SP&2K91	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA SUNTRUST BANKS INC	03/01/2023	02/28/2024	1	1,818,329	3970		48,716		88,170		88,170	39,454				5,948		0001
Purchased Call/SP 500 INDEX/SP&1989P	FixedAnnuityHedge	N/A	Equity/Index		09/01/2023	08/30/2024	1	1,316,237	4508		26,966		13,968		13,968	(12,998)				6,305		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	10/27/2022	10/27/2023	1	155,480	3780.96	2,332			1,019		1,019	(705)				211		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	02/21/2023	02/21/2024	1	118,302	3821.17		2,638		1,768		1,768	(871)				372		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/03/2022	11/03/2023	1	194,594	3882.45	1,168			75		75	(814)				297		0001
Purchased Call/JP.Morgan Meridian Index/MP000945	FixedAnnuityHedge	N/A	Equity/Index	JP.MORGAN CHASE	12/13/2018	11/09/2023	1	221,249	100.88	1,502			2,717		2,717	745				366		0001
Purchased Call/Dynamic Asset Detector 5 ER Index/QD0404LSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/17/2025	1	109,985	210.93	2,888			2,615		2,615	354				884		0001
Purchased Call/JP.Morgan Meridian Index/JP000984	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	04/03/2023	04/03/2024	1	184,152	4063.41		792		238		238	(554)				657		0001
Purchased Call/Dynamic Asset Detector 5 ER Index/QD04049S5	FixedAnnuityHedge	N/A	Equity/Index	JP.MORGAN CHASE	12/13/2018	04/25/2025	1	202,522	198.35	7,551			7,122		7,122	1,121				1,289		0001
Purchased Call/Dynamic Asset Detector 5 ER Index/QD04049N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/08/2024	1	76,082	211.69	2,035			1,565		1,565	180				385		0001
Purchased Call/Dynamic Asset Detector 5 ER Index/QD04040S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/25/2024	1	195,738	212.45	5,055			3,743		3,743	338				1,013		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/07/2024	1	53,976	205.7	1,866			1,987		1,987	336				210		0001
Purchased Call/Dynamic Asset Detector 5 ER Index/QD040188	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG	10/19/2022	10/19/2023	1	198,977	3891.96	4,659			4,583		4,583	358				228		0001
	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/15/2024	1	123,809	205.45	4,575			4,935		4,935	861				513		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040388 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.01/02/2025	1	54,350	219.52	861			483		483	12				305		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040389 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K66	.05/15/2023	.05/15/2024	1	200,193	4043.35		881		659		659	(222)				791		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040389 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.11/08/2024	1	99,959	213.68	2,381			1,672		1,672	165				526		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040389 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K66	.11/23/2022	.11/24/2023	1	202,219	3882.1	2,406			270		270	(629)				392		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040390 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.03/05/2025	1	85,361	214.9	2,052			1,361		1,361	137				510		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040391 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K66	.09/20/2023	.09/20/2024	1	198,826	4050.87		2,193		1,309		1,309	(685)				686		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040392 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.10/25/2024	1	63,715	212.71	1,640			1,184		1,184	102				330		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040393 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.01/30/2025	1	89,444	225.78	1,299			342		342	(64)				517		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040394 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.12/20/2024	1	66,397	216.38	1,421			835		835	53				362		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040395 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM 21G19DL70X0H32E78	.03/16/2023	.03/14/2024	1	1,028,000	100		15,317		11,846		11,846	(3,471)				3,466		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040396 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY 17351LVZK0KX57YV54	.01/30/2023	.01/26/2024	1	2,204,000	100		49,810		24,815		24,815	(24,995)				6,266		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040397 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHU748	.12/13/2018	.03/22/2024	1	223,298	98.89	1,475			3,201		3,201	1,127				771		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040398 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1ONS80621K66	.11/22/2022	.11/22/2023	1	186,515	3965.2	867			5		5	(310)				359		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040399 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.11/27/2024	1	140,336	214.95	3,182			2,072		2,072	183				756		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040400 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIFF321NEFA76	.11/27/2018	.07/23/2024	1	155,603	208.75	4,491			3,761		3,761	424				702		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD040401 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA RONUISPBMIPR08K9P83	.06/26/2023	.06/06/2024	1	399,000	100		5,027		4,095		4,095	(932)				1,651		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year's Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD404955 Purchased Call/Deutsche Bank Call/US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIF321IEFA76	.11/27/2018	.11/01/2024	1	.128,163	213.24	3,141			.2,257		.2,257	271				669		.0001
Purchased Call/DO41688V	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG . . 7LTWZF1CNS80621K86	.03/08/2023	.03/05/2024	1	.181,086	3853.36	3,634			.2,195		.2,195	(1,439)				594		.0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SP5000455	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XK43ZE78	.02/28/2023	.02/16/2024	1	.486,000	100	5,803		.6,148	.6,148		.6,148	345				1,530		.0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD40495Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIF321IEFA76	.11/27/2018	.11/14/2024	1	.60,608	213.2	1,527			.1,079		.1,079	113				322		.0001
Purchased Call/Deutsche Bank Call/US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG . . 7LTWZF1CNS80621K86	.11/23/2022	.11/24/2023	1	.123,814	3955.69	597			.4		.4	(214)				252		.0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD40493N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIF321IEFA76	.11/27/2018	.11/15/2024	1	.115,466	213.45	2,822		.2,010	.2,010		.2,010	197				613		.0001
Purchased Call/SP 500 INDEX/SP5000586	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMI 21G119DL770XK43ZE78	.09/01/2023	.08/30/2024	1	.1,374,836	4508	46,903		.20,361	.20,361		.20,361	(26,542)				6,586		.0001
Purchased Call/SP 500 INDEX/SP491549R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC 1Y0UBGJW9T8KCSV06	.05/01/2023	.04/30/2024	1	.1,709,487	4169	52,267		.65,521	.65,521		.65,521	13,254				6,529		.0001
Purchased Call/SP 500 INDEX/SP413MGR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBPR0K5P93	.11/22/2022	.11/22/2023	1	.224,000	100	1,546		.2,210	.2,210		.2,210	871				427		.0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SP50131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBPR0K5P93	.07/05/2023	.06/14/2024	1	.483,000	100	6,134		.4,451	.4,451		.4,451	(1,683)				2,030		.0001
Purchased Call/J.P. Morgan Meridian Index/MP009735	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKX5Z11NHJ748	.12/13/2018	.06/14/2024	1	.201,597	197.48	7,486		.6,770	.6,770		.6,770	828				847		.0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD404956 Purchased Call/J.P. Morgan Meridian Index/MP00968X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIF321IEFA76	.11/27/2018	.10/09/2023	1	.82,361	100.03	573		.1,816	.1,816		.1,816	914				65		.0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SP500045T	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKX5Z11NHJ748	.12/13/2018	.03/08/2024	1	.4,489	193.17	199		.202	.202		.202	55				15		.0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD40495A Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XK43ZE78	.12/12/2022	.11/22/2023	1	.386,000	100	4,514		.5,884	.5,884		.5,884	2,619				754		.0001
Purchased Call/Deutsche Bank Call/US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZIF321IEFA76	.11/27/2018	.10/06/2023	1	.63,441	99.83	449		.1,421	.1,421		.1,421	703				41		.0001
Purchased Call/SP 500 INDEX/SP413MGR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPUBPR0K5P93	.09/29/2023	.09/27/2024	1	.176,000	100	1,214		.1,137	.1,137		.1,137	(77)				878		.0001
Purchased Call/SP 500 INDEX/EURO STOXX 50 Price EUR/SP5000459	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XK43ZE78	.09/07/2023	.08/23/2024	1	.742,000	100	8,681		.6,318	.6,318		.6,318	(2,363)				3,517		.0001
Purchased Call/Deutsche Bank Call/US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG . . 7LTWZF1CNS80621K86	.01/17/2023	.01/17/2024	1	.108,511	3948.25	1,834		.844	.844		.844	(990)				296		.0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Citi	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/01/2023	1	56,058	99.48	303			561		561	163				116		0001	
5 ER Index/QD4040S6	FixedAnnuityHedge			E570ZIZIFF321IEFA76																			
Purchased Call/S&P 500	Dynamic Asset Detector	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/07/2023	09/02/2024	1	456,000	100		4,788		3,323		3,323	(1,465)				2,194		0001	
INDEX/EURO STOXX 50	FixedAnnuityHedge			21G119DL770XK3ZE78																			
Price EUR/SPED004S9	Dynamic Asset Detector	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	12/13/2024	1	252,856	203.16	7,500			6,131		6,131	668				1,388		0001	
Purchased Call/J.P.	FixedAnnuityHedge			815ZIZIZKXZ11NHU748																			
Morgan Meridian	Dynamic Asset Detector	N/A	Equity/Index	DEUTSCHE BANK AG	07/05/2023	07/05/2024	1	185,146	3983.77		3,499		2,062		2,062	(1,437)				809		0001	
Index/D3416ESW	FixedAnnuityHedge			7LTWZF11ONSX80621K66																			
Purchased Call/Deutsche Bank	Dynamic Asset Detector	N/A	Equity/Index	DEUTSCHE BANK AG	08/25/2023	08/27/2024	1	108,190	4076.42		1,655		689		689	(967)				516		0001	
Call/Deutsche Bank	FixedAnnuityHedge			7LTWZF11ONSX80621K66																			
Index/D3416H63	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/27/2024	1	55,513	218.05	1,286			569		569	9				310		0001	
Dynamic Asset Detector	FixedAnnuityHedge			E570ZIZIZFF321IEFA76																			
5 ER Index/QD4040FS5	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/13/2024	1	110,658	213.62	2,620			1,860		1,860	151				586		0001	
Purchased Call/Citi	FixedAnnuityHedge			E570ZIZIZFF321IEFA76																			
5 ER Index/QD4040S8	Dynamic Asset Detector	N/A	Equity/Index	DEUTSCHE BANK AG	09/25/2023	09/25/2024	1	310,269	4036.31		4,871		3,334		3,334	(1,537)				1,543		0001	
Purchased Call/Deutsche Bank	FixedAnnuityHedge			7LTWZF11ONSX80621K66																			
Index/D3416J51	Dynamic Asset Detector	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/11/2022	11/10/2023	1	254,000	100	1,854			2,674		2,674	1,109				426		0001	
Purchased Call/S&P 500	FixedAnnuityHedge			EX07DEVDFH4H0FF07349																			
INDEX/SPX150J57	Dynamic Asset Detector	N/A	Equity/Index	DEUTSCHE BANK AG	12/15/2022	11/27/2023	1	105,129	3783.72	1,926			1,086		1,086	(244)				210		0001	
Purchased Call/Deutsche Bank	FixedAnnuityHedge			7LTWZF11ONSX80621K66																			
Index/D341633F	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	06/21/2024	1	96,952	208.89	2,958			2,601		2,601	310				422		0001	
5 ER Index/QD4040S2	Dynamic Asset Detector	N/A	Equity/Index	E570ZIZIZFF321IEFA76																			
Purchased Call/Citi	FixedAnnuityHedge			E570ZIZIZFF321IEFA76																			
Call/Deutsche Bank	Dynamic Asset Detector	N/A	Equity/Index	DEUTSCHE BANK AG	12/07/2022	12/07/2023	1	131,539	3967.46	631			30		30	(315)				284		0001	
Index/D34162ST	Dynamic Asset Detector	N/A	Equity/Index	7LTWZF11ONSX80621K66																			
Purchased Call/Citi	FixedAnnuityHedge			E570ZIZIZFF321IEFA76																			
5 ER Index/QD4040BS1	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/08/2024	1	88,811	213.7	1,970			1,482		1,482	145				468		0001	
Purchased Call/Citi	FixedAnnuityHedge			E570ZIZIZFF321IEFA76																			
Dynamic Asset Detector	FixedAnnuityHedge			E570ZIZIZFF321IEFA76																			
5 ER Index/QD4040S3E	Dynamic Asset Detector	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/04/2024	1	65,251	99.75	278			287		287	(5)				167		0001	
Purchased Call/Deutsche Bank	FixedAnnuityHedge			E570ZIZIZFF321IEFA76																			
Index/D3416A54	Dynamic Asset Detector	N/A	Equity/Index	DEUTSCHE BANK AG	03/24/2023	03/26/2024	1	145,576	3821.02		2,475		2,775		2,775	300				508		0001	
Purchased Call/S&P 500	FixedAnnuityHedge			7LTWZF11ONSX80621K66																			
INDEX/SPX133SP	Dynamic Asset Detector	N/A	Equity/Index	BNP PARIBAS SA	12/15/2022	12/15/2023	1	257,000	100	1,619			2,338		2,338	886				586		0001	

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Purchased Call/SP 500 INDEX/SP/H3SSH	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBMPROK5P83	.12/23/2022	.12/22/2023	1	386,000	100	2,325	3,382		3,382		3,382	1,160				880		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040SJC	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.02/05/2024	1	71,738	101.68	330	462		462		462	75				212		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040SJJ	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.02/28/2025	1	92,139	214.6	2,128	1,485		1,485		1,485	150				546		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/D34165SJ	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1DNS8D621K66	.01/12/2023	.01/12/2024	1	148,623	3850.11		2,586		1,100		1,100	(1,468)				387		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040S8L	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.01/12/2024	1	96,387	96.38	378	263		263		263	(80)				265		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040FSM	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.12/22/2023	1	67,086	100.34	296	331		331		331	8				160		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040BSS	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.11/10/2023	1	92,363	100.23	588	1,382		1,382		1,382	543				155		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/D341658J	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1DNS8D621K66	.11/11/2022	.11/13/2023	1	121,202	3884.49	533			2		2	(197)				210		0001
Purchased Call/SP 500 INDEX/SP/H36Z	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBMPROK5P83	.10/27/2022	.10/27/2023	1	310,000	100	2,139			3,344		3,344	1,229				422		0001
Purchased Call/J.P. Morgan Meridian Index/MR009/SA	FixedAnnui tyHedge	N/A	Equi ty/Index	JPIMORGAN CHASE 815ZIZVZ1NSZ11NHJ748	.12/13/2018	.08/06/2024	1	281,900	197.8	10,472	9,587		9,587		9,587	1,258				1,301		0001
Purchased Call/SP 500 INDEX/SP/H13JSE	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBMPROK5P83	.11/02/2022	.11/02/2023	1	187,000	100	1,459	2,288		2,288		2,288	801				281		0001
Purchased Call/SP 500 INDEX/SP/E00/SJ	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EBW80JCEQV1HR804	.12/09/2022	.12/11/2023	1	191,000	100	1,242	1,737		1,737		1,737	663				424		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040HSR	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.01/30/2024	1	76,651	100.72	233	71		71		71	(82)				222		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/D34165SD	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1DNS8D621K66	.11/04/2022	.11/06/2023	1	195,705	3895.64	1,370	49		49		49	(743)				312		0001
Purchased Call/SP 500 INDEX/SP/E25058B	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HOFF07349	.05/15/2023	.05/15/2024	1	252,000	100		1,966		2,119		2,119	154				996		0001
Purchased Call/SP 500 INDEX/SP/Y1323A	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBMPROK5P83	.02/10/2023	.02/09/2024	1	282,000	100		1,946		2,373		2,373	427				848		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040ASA	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.10/23/2023	1	66,885	100.03	461	1,302		1,302		1,302	607				86		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/D34165SE	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1DNS8D621K66	.11/04/2022	.11/03/2023	1	125,145	3938.3	588	3		3		3	(311)				191		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Index/DO41603X	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321NEFA76	11/27/2018	04/11/2024	1	59,292	99.92	357			731		731	206				216		0001
5 ER Index/DO4040L365 Purchased Call/Deutsche Bank GRCOI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1ONS80621K86	11/11/2022	11/10/2023	1	137,640	3862.22	1,665			179		179	(626)				231		0001
Purchased Call/J.P. Morgan Meridian Index/AM009/SJ	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11NHU748	12/13/2018	08/16/2024	1	220,021	197.71	8,193			7,589		7,589	1,017				1,032		0001
Purchased Call/S&P 500 INDEX/SPX1393L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPRO8K5P83	03/20/2023	03/20/2024	1	219,000	100	1,533			1,912		1,912	379				752		0001
Purchased Call/S&P 500 INDEX/SPX1393L	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM. 21G19DL770XHC3ZE78	09/07/2023	09/06/2024	1	184,000	100	1,325			1,078		1,078	(247)				891		0001
Purchased Call/S&P 500 INDEX/SPX1393B	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPRO8K5P83	03/17/2023	03/15/2024	1	198,000	100	1,485			1,923		1,923	438				670		0001
Purchased Call/Deutsche Bank GRCOI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1ONS80621K86	12/02/2022	12/01/2023	1	140,389	4001.25	604			8		8	(235)				289		0001
5 ER Index/DO4040D58 INDEX/SPX0035F	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM. 21G19DL770XHC3ZE78	01/20/2023	01/19/2024	1	378,000	100	2,646			3,404		3,404	758				1,042		0001
Dynamic Asset Detector Purchased Call/S&P 500 INDEX/SPX1313L	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321NEFA76	11/27/2018	12/06/2024	1	108,156	217.23	2,444			1,237		1,237	37				589		0001
Purchased Call/S&P 500 INDEX/SPX1313L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPRO8K5P83	04/24/2023	04/24/2024	1	294,000	100	2,176			2,427		2,427	252				1,107		0001
Purchased Call/Citi Index/SPX1335A	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPRO8K5P83	04/03/2023	04/03/2024	1	265,000	100	1,599			1,798		1,798	189				732		0001
Dynamic Asset Detector Purchased Call/J.P. Morgan Meridian Index/AM009/SJ	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321NEFA76	11/27/2018	09/13/2024	1	77,588	209.79	2,252			1,943		1,943	280				379		0001
Purchased Call/Deutsche Bank GRCOI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11NHU748	12/13/2018	01/02/2025	1	238,551	204.98	6,713			5,331		5,331	548				1,339		0001
Index/DO416B33	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1ONS80621K86	04/06/2023	04/05/2024	1	109,093	4052.21		447		175		175	(272)				391		0001
Purchased Call/J.P. Morgan Meridian Index/AM009/SJ	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11NHU748	12/13/2018	10/11/2024	1	207,502	200.76	6,784			5,802		5,802	869				1,054		0001
Call/Deutsche Bank GRCOI US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1ONS80621K86	08/09/2023	10/04/2023	1	92,801	3751.44		3,532		455		455	(3,077)				49		0001
Index/DO41645B	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1ONS80621K86	12/27/2022	12/27/2023	1	159,070	3966.61	732			90		90	(417)				391		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/ODA040FST	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF327IEFA76	.11/27/2018	.01/08/2024	1	65,506	99.88	259	207		207		207	(41)				171		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIZY1ONSX8D621K86	.09/14/2023	.09/13/2024	1	113,503	4236.6		670		198		198	(472)				555		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIZY1ONSX8D621K86	.12/20/2022	.12/20/2023	1	153,336	3560.08	767			103		103	(446)				361		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/ODA04008H	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF327IEFA76	.11/27/2018	.04/09/2024	1	51,794	204.03	2,239	2,257		2,257		2,257	433				188		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIZY1ONSX8D621K86	.11/25/2022	.11/24/2023	1	136,269	3994.63	600	5		5		5	(228)				264		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/ODA04088N	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF327IEFA76	.11/27/2018	.10/02/2024	1	71,589	210.72	2,010	1,618		1,618		1,618	213				359		0001
Purchased Call/SPX 500 INDEX/SPX1796Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISP8BMPR0K6P93	.09/08/2023	.09/10/2024	1	260,000	100	1,976	1,700		1,700		1,700	(276)				1,266		0001
Purchased Call/SPX 500 INDEX/SPX150UH	FixedAnnuity Hedge	N/A	Equity/Index	INC EXD7DEVDH4HFF7349	.11/17/2022	.11/17/2023	1	370,000	100	2,479	3,582		3,582		3,582	1,438				671		0001
Purchased Call/J.P. Morgan Meridian Index/AMR0065B	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11MHJ748	.12/13/2018	.01/12/2024	1	256,153	99.54	1,306	1,934		1,934		1,934	613				684		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/ODA040155	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF327IEFA76	.11/27/2018	.05/10/2024	1	76,502	205.7	2,707	2,837		2,837		2,837	501				299		0001
Purchased Call/J.P. Morgan Meridian Index/AMR0065T	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKVSZ11MHJ748	.12/13/2018	.02/06/2024	1	174,570	100.22	1,082	2,335		2,335		2,335	899				519		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIZY1ONSX8D621K86	.12/30/2022	.01/02/2024	1	105,339	3760.25	2,528	2,000		2,000		2,000	(540)				267		0001
Purchased Call/DA46SV	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIZY1ONSX8D621K86	.08/14/2023	.08/14/2024	1	122,965	4242.86		553		136		136	(417)				575		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIZY1ONSX8D621K86	.08/14/2023	.08/14/2024	1	122,965	4242.86		553		136		136	(417)				575		0001
Purchased Call/DA46SV	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZIZ7FF327IEFA76	.11/27/2018	.09/20/2024	1	62,937	209.87	1,835	1,565		1,565		1,565	229				311		0001
Purchased Call/SPX 500 INDEX/SPX2500K	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVDH4HFF7349	.02/17/2023	.02/16/2024	1	388,000	100	2,892	3,376		3,376		3,376	544				1,197		0001
Purchased Call/SPX 500 INDEX/SPX150Z30	FixedAnnuity Hedge	N/A	Equity/Index	INC EXD7DEVDH4HFF7349	.01/31/2023	.01/31/2024	1	179,000	100	1,468	1,726		1,726		1,726	258				520		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7L7WFZ1(ONS)8621K86	.09/30/2022	.10/02/2023	1	151,843	3989.27	4,555	.....	.....	.....7,411	.....	.....7,411	1,732	.....	.....	.....	.....56	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7L7WFZ1(ONS)8621K86	.06/16/2023	.06/18/2024	1	151,384	4117.44	.....	.....772	.....	.....323	.....	.....	.....(449)	.....	.....	.....	.....641	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.08/30/2024	1	57,411	209.66	1,686	.....	.....	.....1,452	.....	.....	.....200	.....	.....	.....	.....275	.....	.....0001
5 ER Index/CD040789 Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUSPUBMPROK8P83	.06/26/2023	.06/26/2024	1	219,000	100	.....	.....1,730	.....	.....1,518	.....	.....	.....(212)	.....	.....	.....	.....945	.....	.....0001
INDEX/SPX 1329k Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC 1EBWN3OUCE0V/HHR804	.12/09/2022	.12/08/2023	1	865,000	100	3,803	.....	.....	.....5,328	.....	.....	.....2,039	.....	.....	.....	.....1,272	.....	.....0001
INDEX/SPX13E90 Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUSPUBMPROK8P83	.04/10/2023	.04/10/2024	1	439,000	100	.....	.....3,907	.....	.....4,373	.....	.....	.....466	.....	.....	.....	.....1,596	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.07/08/2024	1	84,401	207.35	2,730	.....	.....	.....2,665	.....	.....	.....425	.....	.....	.....	.....371	.....	.....0001
5 ER Index/CD04083T Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.10/17/2023	1	62,869	99.93	426	.....	.....	.....1,268	.....	.....	.....618	.....	.....	.....	.....68	.....	.....0001
5 ER Index/CD04096Y Purchased Call/J.P. Morgan Meridian Index/MP00988G	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE 815DZIZNVSZ11NHU748	.12/13/2018	.10/09/2023	1	219,149	99.52	1,578	.....	.....	.....4,879	.....	.....	.....2,624	.....	.....	.....	.....172	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.11/27/2023	1	146,525	100.21	815	.....	.....	.....1,594	.....	.....	.....503	.....	.....	.....	.....292	.....	.....0001
5 ER Index/CD04033S Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.07/05/2024	1	89,572	207.75	2,847	.....	.....	.....2,695	.....	.....	.....454	.....	.....	.....	.....392	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.06/14/2024	1	122,859	209.07	3,645	.....	.....	.....3,165	.....	.....	.....422	.....	.....	.....	.....516	.....	.....0001
5 ER Index/CD04042ST Purchased Call/J.P. Morgan Meridian Index/MP00969N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE 815DZIZNVSZ11NHU748	.12/13/2018	.04/09/2024	1	211,989	99.84	1,382	.....	.....	.....2,914	.....	.....	.....1,011	.....	.....	.....	.....769	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.09/25/2024	1	127,706	209.8	3,433	.....	.....	.....3,198	.....	.....	.....457	.....	.....	.....	.....635	.....	.....0001
5 ER Index/CD04088S Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.10/04/2024	1	60,910	211.36	1,665	.....	.....	.....1,293	.....	.....	.....165	.....	.....	.....	.....307	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.01/19/2024	1	90,526	100.08	303	.....	.....	.....130	.....	.....	.....(100)	.....	.....	.....	.....250	.....	.....0001
5 ER Index/CD04049D Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018	.10/13/2023	1	78,817	99.95	534	.....	.....	.....1,643	.....	.....	.....825	.....	.....	.....	.....74	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57OZIZ7FF321NEFA76	.11/27/2018		1															

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.05/30/2023	.05/30/2024	1	186,793	4046.5		934		710		710	(224)				762		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.10/26/2022	.10/26/2023	1	102,998	3787.01	1,566	.....	.....	.....567	.....	.....567	(509)	.....	.....	.....	.....137	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF327NEFA76	.11/27/2018	.12/08/2023	1	55,167	99.93	270	.....	.....	.....422	.....	.....422	88	.....	.....	.....	.....120	.....	.....0001
Morgan Meridian Index/JPMORGAN Chase 5 ER Index/QD4005Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE 815Z1ZK1K1S211MHU748	.12/19/2018	.01/23/2024	1	219,666	100.78	1,075	.....	.....	.....1,393	.....	.....1,393	376	.....	.....	.....	.....617	.....	.....0001
INDEX/SPX50/PSJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC EX07DEVDH4H0FF07349	.12/02/2022	.12/01/2023	1	224,000	100	1,478	.....	.....	.....1,902	.....	.....1,902	742	.....	.....	.....	.....462	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF327NEFA76	.11/27/2018	.08/08/2024	1	79,014	209.46	2,299	.....	.....	.....1,985	.....	.....1,985	285	.....	.....	.....	.....366	.....	.....0001
5 ER Index/QD4065B8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF327NEFA76	.11/27/2018	.11/14/2023	1	63,192	100.04	412	.....	.....	.....1,000	.....	.....1,000	399	.....	.....	.....	.....111	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF327NEFA76	.11/27/2018	.08/06/2024	1	130,525	209.95	3,741	.....	.....	.....3,142	.....	.....3,142	406	.....	.....	.....	.....602	.....	.....0001
5 ER Index/QD404555	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF327NEFA76	.11/27/2018	.08/02/2024	1	412,000	100	.....	.....4,697	.....	.....3,274	.....	.....3,274	(1,423)	.....	.....	.....	.....1,889	.....	.....0001
INDEX/EURO STOXX 50 Price EUR/SPX0131SU	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPR08K5P83	.08/17/2023	.08/02/2024	1	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.07/14/2023	.07/12/2024	1	107,952	4154.5	.....	.....561	.....	.....204	.....	.....204	(357)	.....	.....	.....	.....478	.....	.....0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.11/27/2018	.05/28/2024	1	56,209	207.08	1,827	.....	.....	.....1,804	.....	.....1,804	287	.....	.....	.....	.....228	.....	.....0001
INDEX/SPX50/PSJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.11/17/2022	.11/13/2023	1	140,186	3941.34	897	.....	.....	.....11	.....	.....11	(361)	.....	.....	.....	.....243	.....	.....0001
Dynamic Asset Detector Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTFWZ1(ONS)80621K86	.12/02/2022	.12/04/2023	1	187,844	3887.5	2,198	.....	.....	.....299	.....	.....299	(732)	.....	.....	.....	.....396	.....	.....0001
INDEX/SPX50/PSJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	WELLS FARGO & COMPANY K91H1D8PFW1N1UJXT09	.12/19/2018	.08/15/2025	1	212,500	3871.3	14,798	.....	.....	.....76,215	.....	.....76,215	17,000	.....	.....	.....	.....1,456	.....	.....0001
INDEX/EURO STOXX 50 Price EUR/SPX0131SU	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPR08K5P83	.07/20/2023	.07/12/2024	1	477,000	100		5,915		3,753		3,753	(2,162)				2,111		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Citi Index/DDP4163N Dynamic Asset Detector 5 ER Index/DD4040BSZ Purchased Call/Deutsche Bank CDO: I US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	10/09/2024	1	96,398	211.73	2,600			1,954		1,954	186				489		0001
Index/DDP4163N Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040BSN Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1CNSX80621K86	09/14/2023	09/14/2024	1	96,563	4060.97		1,632		625		625	(1,007)				451		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	12/06/2024	1	77,854	216.04	1,721			1,027		1,027	58				424		0001
Dynamic Asset Detector 5 ER Index/DD4040BSN Purchased Call/Deutsche Bank CDO: I US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	10/11/2024	1	75,610	212.34	1,958			1,432		1,432	118				384		0001
Index/DDP4163N Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040BS4 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1CNSX80621K86	09/09/2023	10/20/2023	1	93,442	3677.48		6,023		2,507		2,507	(3,516)				109		0001
Morgan Meridian Index/MP0056Z Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKZNSZ11NHU748	12/19/2018	02/23/2024	1	394,601	99.95	2,501			5,422		5,422	2,024				1,248		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	11/03/2023	1	133,620	99.82	869			2,198		2,198	929				204		0001
5 ER Index/DD4040FS4 Purchased Call/S&P 500 INDEX/SP500038 Purchased Call/Deutsche Bank CDO: I US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	12/27/2023	1	57,827	99.98	265			335		335	33				142		0001
Dynamic Asset Detector Purchased Call/Deutsche Bank CDO: I US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC 11EBW30JCE0V1HR804	10/11/2022	10/11/2023	1	265,000	100	1,814			2,890		2,890	919				219		0001
Index/DDP4163N Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1CNSX80621K86	05/08/2023	05/08/2024	1	165,710	4040.74		713		514		514	(199)				645		0001
Dynamic Asset Detector 5 ER Index/DD4040BSN Purchased Call/Deutsche Bank CDO: I US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	11/09/2023	1	103,948	100	663			1,566		1,566	620				172		0001
Index/DDP4163N Purchased Call/Deutsche Bank CDO: I US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1CNSX80621K86	03/20/2023	03/20/2024	1	211,751	3998.9		826		547		547	(279)				727		0001
Index/DDP4163J Purchased Call/Deutsche Bank CDO: I US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1CNSX80621K86	09/09/2023	08/08/2024	1	93,581	4233.9		542		104		104	(439)				433		0001
Morgan Meridian Index/MP0056Z Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZKZNSZ11NHU748	12/19/2018	07/26/2024	1	207,452	199.28	7,478			6,720		6,720	830				940		0001
Dynamic Asset Detector 5 ER Index/DD4040AS7 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	10/26/2023	1	66,594	100.26	444			1,221		1,221	556				89		0001
Dynamic Asset Detector 5 ER Index/DD4040DSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF32TIEFA76	11/27/2018	12/02/2024	1	54,087	215.32	1,411			750		750	57				293		0001

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Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321IEFA76	11/27/2018	06/24/2024	1	122,587	208.99	3,640			3,158		3,158	381				525		0001
Dynamic Asset Detector 5 ER Index/CD40403S5 Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHJ748	12/13/2018	10/25/2023	1	213,210	99.3	1,487			3,031		3,031	1,003				279		0001
Morgan Meridian Index/MP0093SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321IEFA76	11/27/2018	12/01/2023	1	144,207	98.81	769			1,282		1,282	313				287		0001
Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321IEFA76	11/27/2018	08/20/2024	1	58,240	208.35	1,827			1,674		1,674	236				275		0001
Dynamic Asset Detector Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321IEFA76	11/27/2018	08/20/2024	1	58,240	208.35	1,827			1,674		1,674	236				275		0001
Dynamic Asset Detector 5 ER Index/CD40406S5 Purchased Call/SSP 500	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8HHGCT1XB11	12/28/2022	12/28/2023	1	1,483,000	3783.22	47,753			76,832		76,832	27,375				3,862		0001
INDEX/SP62IESC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... E571P3U8HHGCT1XB11	12/28/2022	12/28/2023	1	1,483,000	3783.22	47,753			76,832		76,832	27,375				3,862		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	10/21/2022	10/19/2023	1	195,766	3751.78	3,404			1,932		1,932	(766)				228		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	10/21/2022	10/19/2023	1	195,766	3751.78	3,404			1,932		1,932	(766)				228		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	10/21/2022	10/19/2023	1	195,766	3751.78	3,404			1,932		1,932	(766)				228		0001
INDEX/DD416BS1	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	02/24/2023	02/26/2024	1	146,186	3815.38		3,382		2,382		2,382	(980)				467		0001
Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	02/24/2023	02/26/2024	1	146,186	3815.38		3,382		2,382		2,382	(980)				467		0001
Dynamic Asset Detector 5 ER Index/CD4040K54 Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321IEFA76	11/27/2018	03/10/2025	1	57,596	214.97	1,179			905		905	66				346		0001
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321IEFA76	11/27/2018	03/10/2025	1	57,596	214.97	1,179			905		905	66				346		0001
Morgan Meridian Index/MP0093SV	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHJ748	12/13/2018	02/06/2025	1	167,183	200.8	5,702			5,088		5,088	713				973		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHJ748	12/13/2018	02/06/2025	1	167,183	200.8	5,702			5,088		5,088	713				973		0001
INDEX/DD416BS	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	09/11/2023	09/11/2024	1	127,283	4220.45		738		251		251	(487)				621		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	09/11/2023	09/11/2024	1	127,283	4220.45		738		251		251	(487)				621		0001
INDEX/DD416BS	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	12/30/2022	12/28/2023	1	159,984	3967.96	752			103		103	(639)				397		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	12/30/2022	12/28/2023	1	159,984	3967.96	752			103		103	(639)				397		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	12/30/2022	12/28/2023	1	159,984	3967.96	752			103		103	(639)				397		0001
INDEX/DD416BS	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	07/27/2023	07/26/2024	1	103,807	3964.53		3,083		1,298		1,298	(1,785)				471		0001
Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(NSX80621K86	07/27/2023	07/26/2024	1	103,807	3964.53		3,083		1,298		1,298	(1,785)				471		0001
Dynamic Asset Detector 5 ER Index/CD4040S5 Purchased Call/J.P.	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHJ748	12/13/2018	05/13/2024	1	326,944	195.62	13,095			12,620		12,620	1,741				1,286		0001
INDEX/MP0093SV	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHJ748	12/13/2018	05/13/2024	1	326,944	195.62	13,095			12,620		12,620	1,741				1,286		0001
Purchased Call/Citi	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11NHJ748	12/13/2018	05/13/2024	1	326,944	195.62	13,095			12,620		12,620	1,741				1,286		0001
Dynamic Asset Detector 5 ER Index/CD4040S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZFF321IEFA76	11/27/2018	01/30/2025	1	73,043	225.61	923			286		286	(52)				422		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)8621K86	10/17/2022	10/13/2023	1	403,784	3754.32	5,400			3,118		3,118	(2,032)				381		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)8621K86	02/22/2023	02/22/2024	1	103,848	4009.63		540		132		132	(408)				327		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	10/09/2023	1	100,461	100.02	700			2,216		2,216	1,114				79		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)8621K86	05/01/2023	05/01/2024	1	269,949	4064.76		1,242		561		561	(681)				1,034		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	08/02/2024	1	85,956	209.95	2,488			2,047		2,047	241				394		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	12/21/2023	1	67,733	99.25	334			542		542	122				161		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM 2IG19BL770XHC3ZE78	12/30/2022	12/22/2023	1	447,000	100	6,079			7,617		7,617	1,856				1,066		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	09/06/2024	1	86,493	209.49	2,944			2,237		2,237	267				428		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	05/09/2025	1	88,832	210.3	2,405			2,326		2,326	335				563		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZ1(ONS)8621K86	02/28/2023	02/28/2024	1	238,486	4006.55		1,288		356		356	(831)				767		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	04/05/2024	1	65,188	100.28	387			788		788	222				234		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	03/19/2025	1	61,671	214.72	1,485			1,010		1,010	104				374		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	BARCLAYS PLC 656SEF7UP517OUK573	11/22/2022	11/22/2023	1	4,727,000	4003.58	114,866			166,282		166,282	68,768				9,006		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBMPR0K5P83	01/17/2023	01/16/2024	1	3,338,000	3990.97		74,771		100,787		100,787	26,016				9,079		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBMPR0K5P83	05/16/2023	05/13/2024	1	560,000	100		6,160		6,079		6,079	(81)				2,203		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	10/24/2023	1	64,914	99.96	462			1,223		1,223	566				83		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnuit yHedge ...	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF327IEFA76	11/27/2018	04/01/2024	1	53,199	99.99	312			628		628	177				189		0001

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Purchased Call/SP 500 INDEX/SPX140/\$9 Purchased Call/Deutsche Bank CDO:1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321IEFA76	.02/07/2023	.02/07/2024	1	2,827,000	4164		81,982		90,502		90,502	8,540				7,839		0001
Index/DDP416060	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1XNSXB621K86	.11/09/2022	.11/09/2023	1	106,721	3765.05	1,793	.....	.....	858	.....	858	(382)	.....	.....	.....	.....177	.....	0001
Purchased Call/SP 500 INDEX/SPX00652	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1BP4R0TD8PU41	.04/13/2023	.04/15/2024	1	1,155,000	4146.22	.....	31,532	.....	35,381	.....	35,381	3,850	.....	.....	.....	.....4,253	.....	0001
Purchased Call/SP 500 INDEX/SPX0091ST	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB1BP4R0TD8PU41	.06/07/2023	.06/07/2024	1	2,965,000	4267.52	.....	84,206	.....	81,499	.....	81,499	(2,707)	.....	.....	.....	.....12,294	.....	0001
Purchased Call/Deutsche Bank CDO:1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1XNSXB621K86	.04/10/2023	.04/10/2024	1	149,393	4060.6	.....	.....657	.....	229	.....	229	(428)	.....	.....	.....	.....543	.....	0001
Index/DDP416685	FixedAnnui tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 81EZZIZKVSZ11NHUJ748	.12/13/2018	.02/14/2024	1	24,826	192.57	1,131	.....	1,197	1,197	.....	1,197	335	.....	.....	.....	.....76	.....	0001
Purchased Call/SP 500 INDEX/SPX113390	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPR0K6P83	.02/15/2023	.02/15/2024	1	2,084,000	4147.6	.....	49,599	.....	55,938	.....	55,938	6,339	.....	.....	.....	.....6,407	.....	0001
Purchased Call/Deutsche Bank CDO:1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1XNSXB621K86	.07/21/2023	.06/27/2024	1	121,893	4014.28	.....	2,133	.....	838	.....	838	(1,294)	.....	.....	.....	.....525	.....	0001
Index/DDP4165SL	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC G65BEF7UP517OU6573	.01/17/2023	.01/17/2024	1	2,078,000	3960.97	.....	65,249	.....	88,334	.....	88,334	23,084	.....	.....	.....	.....5,678	.....	0001
Purchased Call/SP 500 INDEX/SPX815292	FixedAnnui tyHedge	N/A	Equi ty/Index	SUNTRUST BANKS INC 1Y0UBGJW9T8KCSX06	.02/15/2023	.02/15/2024	1	3,066,000	4147.6	.....	94,739	.....	104,731	.....	104,731	9,982	.....	.....	.....	.....9,426	.....	0001
Purchased Call/SP 500 INDEX/SPX02125C	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA ... E57P3UB3HI6C71XB11	.08/07/2023	.08/07/2024	1	1,613,000	4516.44	.....	42,583	.....	31,399	.....	31,399	(11,184)	.....	.....	.....	.....7,457	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MP0097\$8	FixedAnnui tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 81EZZIZKVSZ11NHUJ748	.12/13/2018	.07/19/2024	1	291,921	197.49	10,918	.....	10,062	10,062	.....	10,062	1,317	.....	.....	.....	.....1,308	.....	0001
Purchased Call/SP 500 INDEX/SPX00590	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA 02NEB1BP4R0TD8PU41	.05/22/2023	.05/20/2024	1	3,245,000	4192.63	.....	100,271	.....	103,865	.....	103,865	3,594	.....	.....	.....	.....12,963	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MP0065N	FixedAnnui tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 81EZZIZKVSZ11NHUJ748	.12/13/2018	.09/03/2024	1	255,930	999.08	.....	8,955	.....	7,984	.....	7,984	987	.....	.....	.....	.....1,233	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MP0097\$D	FixedAnnui tyHedge	N/A	Equi ty/Index	JPORGAN CHASE 81EZZIZKVSZ11NHUJ748	.12/13/2018	.02/01/2024	1	394,934	102.04	2,137	.....	3,652	3,652	.....	3,652	1,280	.....	.....	.....	.....1,151	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MP0065N	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321IEFA76	.11/27/2018	.02/16/2024	1	67,915	96.85	371	.....	705	705	.....	705	198	.....	.....	.....	.....210	.....	0001
Dynamic Asset Detector 5 ER Index/DDP4040/\$8 Purchased Call/Deutsche Bank CDO:1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWIFZY1XNSXB621K86	.01/04/2023	.01/03/2024	1	264,355	3961.39	.....	1,351	.....	211	.....	211	(1,140)	.....	.....	.....	.....674	.....	0001
Index/DDP4164S2	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321IEFA76	.11/27/2018	.02/05/2025	1	194,291	220.6	3,615	.....	1,555	1,555	.....	1,555	(42)	.....	.....	.....	.....1,130	.....	0001
Dynamic Asset Detector 5 ER Index/DDP4040/\$8 Purchased Call/Deutsche Bank CDO:1 US 5% Volatility Control	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321IEFA76	.11/27/2018	.02/05/2025	1	194,291	220.6	3,615		1,555	1,555		1,555	(42)				1,130		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP250/SE	FixedAnnual tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	03/03/2023	03/01/2024	1	227,000	100		1,566		1,906		1,906	340				735		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31623Z	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	10/31/2022	10/31/2023	1	103,504	3788.96	1,584			613		613	(479)				151		0001
Dynamic Asset Defector 5 ER Index/DD4040FSN																						
Purchased Call/SP 500 INDEX/SP250/1ST	FixedAnnual tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/24/2024	1	64,166	218.65	1,258			633		633	26				357		0001
Purchased Call/SP 500 INDEX/SP600/AS5	FixedAnnual tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	03/10/2023	03/08/2024	1	174,000	100		1,201		1,564		1,564	364				576		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31616/1	FixedAnnual tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMM	09/21/2023	09/20/2024	1	221,000	100		1,547		1,417		1,417	(180)				1,091		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31616/1	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	10/13/2022	10/13/2023	1	403,789	3694.45	9,166			8,476		8,476	326				381		0001
Dynamic Asset Defector 5 ER Index/DD404018H																						
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31616/1	FixedAnnual tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	05/20/2024	1	180,544	205.36	6,348			6,904		6,904	1,272				721		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31616/1	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	09/29/2023	09/27/2024	1	125,311	4104.39		1,168		919		919	(249)				640		0001
Dynamic Asset Defector 5 ER Index/DD404008T																						
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31616/1	FixedAnnual tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	04/19/2024	1	52,009	205.02	2,146			2,055		2,055	380				193		0001
Purchased Call/SP 500 INDEX/SP413/AS5	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	09/14/2023	09/13/2024	1	124,732	4087.04		1,983		770		770	(1,213)				610		0001
Purchased Call/J.P. Morgan Meridian Index/MP00978C	FixedAnnual tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	11/28/2022	11/28/2023	1	193,000	100	1,255			1,751		1,751	671				388		0001
Purchased Call/J.P. Morgan Meridian Index/MP00978C	FixedAnnual tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	08/22/2024	1	205,704	198.39	7,408			6,736		6,736	864				974		0001
Purchased Call/SP 500 INDEX/SP400/SE	FixedAnnual tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	12/01/2023	1	208,534	99.8	1,341			3,079		3,079	1,355				430		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31616/1	FixedAnnual tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMM	07/03/2023	07/01/2024	1	2,280,000	4455.59		70,303		53,684		53,684	(16,619)				9,939		0001
Purchased Call/SP 500 INDEX/SP600/033	FixedAnnual tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	08/01/2023	08/01/2024	1	210,273	4053.46		4,269		1,318		1,318	(2,950)				963		0001
Purchased Call/SP 500 INDEX/EURO STOXX 50																						
Price EUR/SP500/450	FixedAnnual tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMM	09/28/2023	09/30/2024	1	1,032,000	4299.7	28,070			27,831		27,831	(239)				5,167		0001
Purchased Call/SP 500 INDEX/SP616/SE	FixedAnnual tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	11/28/2022	11/17/2023	1	423,000	100	4,907			6,492		6,492	2,811				767		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31616/1	FixedAnnual tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	12/15/2022	12/15/2023	1	5,535,000	3995.75	133,947			204,109		204,109	79,555				12,628		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SP&2HSR Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XB11	01/30/2023	01/29/2024	1	6,486,000	4017.77		211,120		270,922		270,922	59,802				18,701		0001
Index/DD4163% Purchased Call/S&P 500 INDEX/SP&00PST	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)8D621K86 CANADIAN IMPERIAL BANK OF COM	02/24/2023	02/23/2024	1	217,221	4007.05		1,151		238		238	(853)				687		0001
Purchased Call/S&P 500 INDEX/SP&150HS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21619DL770XK43ZE78 CREDIT SUISSE (USA) INC	10/17/2022	10/17/2023	1	204,000	100	1,795			2,944		2,944	979				220		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD404DSM	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EX07DEVF4H4FF07349	12/21/2022	12/21/2023	1	217,000	100	1,389			1,968		1,968	730				514		0001
Purchased Call/S&P 500 INDEX/SP&2HS	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/07/2023	1	81,227	99.97	412			687		687	168				175		0001
Purchased Call/S&P 500 INDEX/SP&13E38	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XB11	01/30/2023	01/30/2024	1	3,381,000	4017.77	109,190			140,086		140,086	30,906				9,802		0001
Purchased Call/S&P 500 INDEX/SP&212B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPR0K5P83	08/28/2023	08/27/2024	1	3,283,000	4433.31	89,240			75,240		75,240	(14,000)				15,703		0001
Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XB11	08/07/2023	08/06/2024	1	1,637,000	4518.44	44,199			32,492		32,492	(11,707)				7,555		0001
Index/DD4163C Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)8D621K86	08/21/2023	06/21/2024	1	104,855	4001.99	1,164			764		764	(400)				447		0001
Index/DD4163G Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)8D621K86	05/04/2023	05/03/2024	1	115,566	4019.87	462			438		438	(24)				445		0001
Index/DD4163K Purchased Call/S&P 500 INDEX/SP&139SR Morgan Meridian	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)8D621K86	06/28/2023	06/26/2024	1	114,956	4094.57	598			347		347	(251)				494		0001
Purchased Call/J.P. Morgan Meridian	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISPUBIPR0K5P83	05/30/2023	05/28/2024	1	740,000	100	21,682			22,415		22,415	738				3,007		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD404DSH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPIMORGAN CHASE 815Z21ZK1SZ11NHJ748	12/13/2018	01/02/2024	1	246,414	98.14	1,327			2,288		2,288	820				625		0001
Index/DD4163Q Purchased Call/S&P 500 INDEX/SP&500HSQ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	06/28/2024	1	67,005	208.02	2,074			1,937		1,937	295				289		0001
Purchased Call/S&P 500 INDEX/SP&2K36	FixedAnnui tyHedge ...	N/A	Equi ty/Index	Natixis NA	11/29/2018	05/01/2025	1	211,672	3726.84	20,395			80,683		80,683	17,891				1,333		0001
Index/SP&F00HL	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ES7P3U8HI 6C71XB11 CANADIAN IMPERIAL BANK OF COM	11/09/2018	03/24/2025	1	317,908	3742.12	34,295			115,542		115,542	25,361				1,935		0001
Purchased Call/Deutsche Bank CDO I US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)8D621K86	04/24/2023	04/24/2024	1	1,168,000	100		30,485		34,037		34,037	3,553				4,398		0001
Index/DD3161SY	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)8D621K86	10/18/2022	10/16/2023	1	153,196	3737.01	2,503			1,751		1,751	(530)				160		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Delta Bank CDO1 US 5% Volatility Control	FixedAnnualtyHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1XNSX8B621K86	02/10/2023	02/09/2024	1	153,288	4050.01		736		69		69	(667)				461		0001
Index/DD416754																						
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/10/2024	1	122,375	216.43	2,542			1,531		1,531	51				670		0001
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	06/01/2023	05/31/2024	1	95,000	100	1,346			1,350		1,350	4				797		0001
5 ER Index/QD404S1	FixedAnnualtyHedge ...	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	02/02/2023	02/02/2024	1	248,000	100		1,860		2,052		2,052	192				726		0001
INDEX/SP/250650	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/SP 500	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/17/2024	1	119,451	212.4	3,254			2,273		2,273	254				612		0001
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index																			
5 ER Index/QD404S5	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/13/2025	1	254,155	3652.53	16,563			78,841		78,841	17,181				1,480		0001
INDEX/SP/04KSE	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/SP 500	FixedAnnualtyHedge ...	N/A	Equity/Index	BNP PARIBAS SA	04/06/2023	04/05/2024	1	435,000	100	3,219			3,682		3,682	463				1,561		0001
INDEX/SPX113E35	FixedAnnualtyHedge ...	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/06/2023	01/05/2024	1	219,000	100		1,402		1,952		1,952	551				564		0001
INDEX/SPX150X36	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/16/2025	1	55,106	211.54	1,389			1,251		1,251	171				343		0001
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index																			
5 ER Index/QD404L30	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/Delta Bank CDO1 US 5% Volatility Control	FixedAnnualtyHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZ1XNSX8B621K86	06/16/2023	06/14/2024	1	140,412	4117.44		702		289		289	(413)				590		0001
Index/DD416556																						
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/08/2024	1	59,852	100.04	317			572		572	150				198		0001
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index																			
5 ER Index/QD404K3	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/22/2024	1	70,514	100.11	411			830		830	237				243		0001
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index																			
5 ER Index/QD404KSH	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/05/2024	1	208,490	102.99	831			769		769	(47)				617		0001
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index																			
5 ER Index/QD404L\$	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/17/2023	1	124,395	98.95	841			2,503		2,503	1,220				134		0001
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index																			
5 ER Index/QD404S4	FixedAnnualtyHedge ...	N/A	Equity/Index	ROYAL BK CANADA	10/24/2022	10/23/2023	1	3,750,000	3797.34	75,375			135,706		135,706	55,940				4,707		0001
INDEX/SP/8273T	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/05/2023	1	64,712	98.36	385			807		807	273				138		0001
5 ER Index/QD404S36	FixedAnnualtyHedge ...	N/A	Equity/Index	SOCIETE GENERALE SA	05/30/2023	05/29/2024	1	3,277,000	4205.52		104,536		106,601		106,601	2,065				13,342		0001
INDEX/SP/405191	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Purchased Call/J.P. Morgan Meridian	FixedAnnualtyHedge ...	N/A	Equity/Index	JPMORGAN CHASE 815Z1Z1KVSZ11MHU748	12/13/2018	11/17/2023	1	236,047	98.85	1,579			2,900		2,900	865				428		0001
Index/AM00948F																						
Purchased Call/Citi	FixedAnnualtyHedge ...	N/A	Equity/Index																			
Dynamic Asset Detector	FixedAnnualtyHedge ...	N/A	Equity/Index																			
5 ER Index/QD404HSE	FixedAnnualtyHedge ...	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/17/2025	1	86,744	223.86	1,371			418		418	(43)				495		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SP 500 INDEX/SPX 133L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBPROK5P83	06/29/2023	06/28/2024	1	180,000	100		1,566		1,339		1,339	(227)				777		0001
Purchased Call/Deutsche Bank CalI/Deutsche Bank CPOC I US 5% Volatility Control																						
Index/DD4169H	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFY1ONS80621K86	03/14/2023	03/12/2024	1	121,840	3807.04		2,317		2,393		2,393	76				408		0001
Purchased Call/J.P. Morgan Meridian Index/MRO094S2	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 81E5Z1ZKVSZ11NHJ748	12/13/2018	12/22/2023	1	300,331	99.78	1,732			3,445		3,445	1,374				716		0001
Purchased Call/Deutsche Bank CalI/Deutsche Bank CPOC I US 5% Volatility Control																						
Index/DD41622	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFY1ONS80621K86	11/25/2022	11/27/2023	1	112,762	3881.06	1,331			162		162	(484)				225		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040JSC																						
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040MS2																						
Purchased Call/Deutsche Bank CPOC I US 5% Volatility Control																						
Index/DD3161SV	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZ1Z1ZF321NEFA76	11/27/2018	04/22/2025	1	71,574	210.21	2,102			1,834		1,834	246				447		0001
Purchased Call/Deutsche Bank CPOC I US 5% Volatility Control																						
Index/DD3161SV	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFY1ONS80621K86	10/04/2022	10/02/2023	1	134,388	3703.93	2,441			2,128		2,128	(279)				50		0001
Purchased Call/Deutsche Bank CPOC I US 5% Volatility Control																						
Index/DD416H8	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFY1ONS80621K86	08/21/2023	08/21/2024	1	92,131	4076.82		1,198		556		556	(642)				435		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040JSC																						
Purchased Call/SP 500 INDEX/SPX0085F	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E57OZ1Z1ZF321NEFA76	11/27/2018	01/10/2025	1	95,147	221.5	1,979			635		635	(57)				539		0001
Purchased Call/SP 500 INDEX/SPX1135K	FixedAnnuity Hedge	N/A	Equity/Index	CANDIAN IMPERIAL BANK OF COM .. 21G19DL70X0H3ZE78	02/24/2023	02/26/2024	1	231,000	100		1,848		2,319		2,319	471				738		0001
Purchased Call/SP 500 INDEX/SPX1500S9	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBPROK5P83	02/28/2023	02/28/2024	1	266,000	100		2,181		2,785		2,785	804				855		0001
Purchased Call/SP 500 INDEX/SPX1500SA	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC .. EXD7DEVDH4HFF07349	12/30/2022	12/28/2023	1	272,000	100	1,904			2,477		2,477	672				675		0001
Purchased Call/SP 500 INDEX/SPX1500S2	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC .. EXD7DEVDH4HFF07349	12/30/2022	01/02/2024	1	181,000	100	1,738			2,386		2,386	707				459		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD40402SN																						
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD40407ST																						
Purchased Call/Deutsche Bank CPOC I US 5% Volatility Control																						
Index/DD416ESJ	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZFY1ONS80621K86	06/23/2023	06/25/2024	1	135,603	3992.65		1,532		1,102		1,102	(431)				582		0001
Purchased Call/SP 500 INDEX/SPX0085E	FixedAnnuity Hedge	N/A	Equity/Index	CANDIAN IMPERIAL BANK OF COM .. 21G19DL70X0H3ZE78	02/24/2023	02/23/2024	1	278,000	100		2,029		2,561		2,561	532				879		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040S80 Purchased Call/Deutsche Bank CDOCI US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.01/05/2024	1	66.830	99.76	271			234		234	(33)				172	.....	0001
Purchased Call/DR4164S2 INDEX/SP4H13FS	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWIFY1ONSX80621K86	.12/22/2022	.12/22/2023	1	101.991	3856.36	459			68		68	(284)				243	.....	0001
Purchased Call/Deutsche Bank CDOCI US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPR08GPR3	.10/14/2022	.10/16/2023	1	170.000	100	1.258			2.030		2.030	615				178	.....	0001
Purchased Call/DR4163SF	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWIFY1ONSX80621K86	.08/09/2023	.04/16/2024	1	92.209	3849.15		3.963		1.564		1.564	(2.399)				341	.....	0001
Purchased Call/Deutsche Bank CDOCI US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWIFY1ONSX80621K86	.03/21/2023	.03/21/2024	1	132.713	3831.47		2.508		2.258		2.258	(250)				457	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040ES5 Morgan Meridian Index/MR0096S5	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.12/13/2024	1	73.693	216.88	1.564			877		877	52				405	.....	0001
Purchased Call/Deutsche Bank CDOCI US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	JPORGAN CHASE 815DZIZVNSZ11NHJ748	.12/13/2018	.03/01/2024	1	217.441	100.19	1.384			2.973		2.973	1.085				704	.....	0001
Purchased Call/DR4165SF	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWIFY1ONSX80621K86	.01/11/2023	.01/11/2024	1	115.367	4010.28		531		45		45	(486)				306	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040EST	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.12/20/2024	1	53.376	218.01	1.238			564		564	20				295	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040ES5	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.10/04/2023	1	77.241	98.97	547			1,735		1,735	859				40	.....	0001
Purchased Call/Deutsche Bank CDOCI US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.01/30/2024	1	93.931	100.79	282			82		82	(101)				272	.....	0001
Purchased Call/DR4165P	FixedAnnuityHedge ...	N/A	Equity/Index	DEUTSCHE BANK AG ... 7LTWIFY1ONSX80621K86	.01/13/2023	.01/12/2024	1	167.608	4020.51		764		55		55	(709)				447	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040ES6	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.12/15/2023	1	90.813	98.99	410			487		487	27				207	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040FSJ	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.01/08/2025	1	62.947	220.74	1.291			469		469	2				356	.....	0001
Purchased Call/Deutsche Bank CDOCI US 5% Volatility Control	FixedAnnuityHedge ...	N/A	Equity/Index	CITIBANK NA E570DZIZFF321NEFA76	.11/27/2018	.04/25/2025	1	69.617	209.81	2.087			1,897		1,897	296				436	.....	0001
Purchased Call/SP4H13S6A	FixedAnnuityHedge ...	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPR08GPR3	.12/13/2022	.12/13/2023	1	257.000	100	1.671			2,230		2,230	849				579		0001

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Purchased Call/SP 500 INDEX/SPX1358	FixedAnnuit yHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/27/2023	09/27/2024	1	325,000	100		2,243		2,306		2,306	64				1,821		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD04049T	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	07/26/2024	1	60,232	209.51	1,754			1,519		1,519	213				273		0001
Purchased Call/J.P. Morgan Meridian Index/MP0094SP	FixedAnnuit yHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	12/06/2023	1	208,469	98.53	1,251			2,778		2,778	1,196				447		0001
Purchased Call/SP 500 INDEX/SPX0518B	FixedAnnuit yHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/14/2023	02/14/2024	1	2,369,000	4136.13		73,913		84,062		84,062	10,149				7,257		0001
Purchased Call/J.P. Morgan Meridian Index/MP0093SL	FixedAnnuit yHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	10/25/2024	1	206,083	201.02	6,660			5,707		5,707	665				1,066		0001
Purchased Call/SP 500 INDEX/SPX05F58	FixedAnnuit yHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/23/2022	12/22/2023	1	592,000	4375.41	5,878			7		7	(4,711)				1,386		0001
Purchased CDO I US 5% Volatility Control Index/D04163SH	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	05/05/2023	05/07/2024	1	108,659	4042.67		478		323		323	(155)				422		0001
Purchased Call/SP 500 INDEX/SPX0015S	FixedAnnuit yHedge	N/A	Equi ty/Index	HSBC BANK PLC	11/15/2022	11/15/2023	1	511,000	4586.5	4,957						(526)				907		0001
Purchased Call/SP 500 INDEX/SPXF00159	FixedAnnuit yHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	12/30/2022	01/02/2024	1	502,000	4060.27	18,172			28,830		28,830	11,078				1,274		0001
Purchased Call/J.P. Morgan Meridian Index/MP0093S1	FixedAnnuit yHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	04/26/2024	1	254,813	194.9	10,489			9,472		9,472	801				964		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD04088T	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	10/04/2024	1	74,159	211.36	2,011			1,574		1,574	201				373		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD04038B	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	06/21/2024	1	77,875	208.67	2,351			2,098		2,098	258				332		0001
Purchased Call/SP 500 INDEX/SPXF00H6J	FixedAnnuit yHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	04/24/2023	04/22/2024	1	989,000	100		27,692		31,072		31,072	3,360				3,766		0001
Purchased Call/SP 500 INDEX/SPXF00098	FixedAnnuit yHedge	N/A	Equi ty/Index	BANK OF COMI	06/05/2023	06/05/2024	1	266,000	100		2,022		1,970		1,970	(52)				1,099		0001
Purchased CDO I US 5% Volatility Control Index/D0416658	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	01/24/2023	01/24/2024	1	144,585	3906.29		1,807		517		517	(1,291)				408		0001
Purchased Call/Deutsche Bank CDO I US 5% Volatility Control Index/D041658G	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	03/06/2023	03/05/2024	1	157,601	4034.82		867		169		169	(699)				517		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD040658B	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	11/01/2024	1	66,752	213.38	1,662			1,157		1,157	137				949		0001
Purchased Call/SP 500 INDEX/SPXF00H6K	FixedAnnuit yHedge	N/A	Equi ty/Index	BANK OF COMI	04/24/2023	04/23/2024	1	1,302,000	100		35,154		39,421		39,421	4,267				4,891		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)80621K86	06/30/2023	07/02/2024	1	122,765	3966.37		2,333		1,311		1,311	(1,022)				534		0001
Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321NEFA76	11/27/2018	04/01/2025	1	51,065	212.63	1,553			1,045		1,045	149				313		0001
Dynamic Asset Detector 5 ER Index/QD404K39I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC EX07DE1VDH4H0FF07349	12/16/2022	12/15/2023	1	345,000	100	2,174			3,168		3,168	1,172				787		0001
Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321NEFA76	11/27/2018	09/06/2024	1	67,224	209.43	2,006			1,708		1,708	206				325		0001
Dynamic Asset Detector 5 ER Index/QD40466Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)80621K86	12/22/2022	12/22/2023	1	131,312	3947.43	643			107		107	(387)				313		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM 21G119DL770XHC3ZE78	09/25/2023	08/27/2024	1	230,000	100	1,794			1,538		1,538	(256)				1,097		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUSPUB1PR08KGP83	09/21/2023	09/21/2024	1	257,000	100	1,902			1,674		1,674	(228)				1,214		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM 21G119DL770XHC3ZE78	10/07/2022	10/09/2023	1	191,000	100	1,318			2,097		2,097	669				150		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)80621K86	12/09/2022	12/08/2023	1	122,814	3971.34	553			27		27	(287)				267		0001
Purchased Call/J.P. Morgan Meridian Index/AMR0093SL	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE 815Z21Z1N5Z11NHJ748	12/13/2018	10/12/2023	1	215,341	99.6	1,519			3,527		3,527	1,421				195		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC G65SEF7LUP6170UK5573	10/24/2022	10/24/2023	1	4,412,000	3797.34	139,419			253,505		253,505	107,600				5,657		0001
Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321NEFA76	11/27/2018	09/23/2024	1	69,593	209.77	2,024			1,735		1,735	227				345		0001
Dynamic Asset Detector 5 ER Index/QD404088B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)80621K86	10/04/2022	10/02/2023	1	151,840	3629.23	4,542			5,666		5,666	1,146				56		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)80621K86	11/29/2022	11/29/2023	1	106,640	3984.98	413			8		8	(206)				220		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWZF21(ONS)80621K86	12/21/2022	12/21/2023	1	102,848	3949.36	1,296			578		578	(335)				244		0001
Dynamic Asset Detector 5 ER Index/QD404093N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ROMUSPUB1PR08KGP83	09/04/2023	08/02/2024	1	190,000	100	1,520			1,216		1,216	(304)				871		0001
Purchased Call/Citi	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E570Z1Z7FF321NEFA76	11/27/2018	04/16/2024	1	57,429	100.02	352			727		727	204				212		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/23/2022	11/24/2023	1	334,000	100	2,171			2,947		2,947	1,180				648		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	04/13/2023	04/12/2024	1	216,000	100	1,620	1,620		1,772		1,772	152				789		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	04/22/2024	1	74,652	100.1	482			1,027		1,027	286				280		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	02/13/2023	02/09/2024	1	481,000	100	5,647	5,647		6,015		6,015	369				1,476		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/06/2023	1	96,645	100.41	510			787		787	157				211		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	03/11/2025	1	55,127	215.55	1,459			821		821	68				332		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	03/21/2025	1	67,984	212.77	1,780			1,364		1,364	181				413		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	09/30/2022	10/02/2023	1	134,626	3644.87	2,827			4,418		4,418	784				50		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	12/26/2024	1	75,474	217.95	641			779		779	6				420		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	04/26/2024	1	211,415	100.19	1,374			2,844		2,844	967				800		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/31/2023	03/28/2024	1	317,000	100	2,156	2,156		2,443		2,443	288				1,113		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	03/08/2024	1	234,866	100.12	1,496			3,201		3,201	1,164				778		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COM	04/20/2023	04/19/2024	1	381,000	100		4,420		4,348		4,348	(72)				1,417		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE	12/13/2018	06/21/2024	1	203,322	197.5	7,578			6,857		6,857	852				866		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/18/2023	08/20/2024	1	341,000	4514.41		7,741		3,097		3,097	(4,843)				1,609		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	12/21/2022	12/21/2023	1	114,830	3971.22	517			50		50	(289)				272		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/15/2022	12/15/2023	1	422,000	4421.68	4,684			1		1	(2,311)				963		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG ..	03/30/2023	03/28/2024	1	113,515	3653.03		2,077		1,678		1,678	(399)				399		0001
Purchased Call/SP 500 INDEX/SP150/S1	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	03/16/2023	03/15/2024	1	576,000	4374.13		7,398		4,985		4,985	(2,114)				1,955		0001

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Purchased Call/S&P 500 INDEX/SPX 1309R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/18/2023	05/17/2024	1	213,000	100		1,598		1,682		1,682	84				845		0001
Purchased Call/S&P 500 INDEX/SPX 1346D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/20/2023	04/19/2024	1	285,000	100		2,223		2,474		2,474	251				1,060		0001
Purchased Call/J.P. Morgan Meridian Index/JPM00983	FixedAnnuity hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	04/09/2025	1	203,783	199.31	7,546			7,132		7,132	1,113				1,259		0001
Purchased Call/S&P 500 INDEX/SPX 1395F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2023	05/17/2024	1	222,000	100		1,554		1,599		1,599	45				881		0001
Purchased Call/S&P 500 INDEX/SPXJ13XK	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/22/2023	09/24/2024	1	187,000	100		1,309		1,219		1,219	(90)				929		0001
Purchased Call/J.P. Morgan Meridian Index/JPM00937	FixedAnnuity hedge	N/A	Equity/Index	JPMORGAN CHASE	12/13/2018	07/03/2024	1	209,075	196.56	8,206			7,710		7,710	1,065				911		0001
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Index/DD416889	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	03/03/2023	03/04/2024	1	181,472	3933.36		3,956		2,158		2,158	(1,798)				593		0001
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Index/DD41616B	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	11/18/2022	11/17/2023	1	128,372	3982.5	578			3		3	(228)				233		0001
Dynamic Asset Detector 5 ER Index/DO404355	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/15/2024	1	102,838	212.89	2,608			1,901		1,901	202				546		0001
Purchased Call/S&P 500 INDEX/SPX 1395F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/26/2023	05/24/2024	1	253,000	100		1,771		1,805		1,805	34				1,019		0001
Purchased Call/S&P 500 INDEX/SPXFO0K50	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/18/2023	05/17/2024	1	363,000	100		4,283		4,482		4,482	989				1,441		0001
Price EUR/USD131SE	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/06/2023	02/23/2024	1	413,000	100		5,163		5,580		5,580	418				1,306		0001
Purchased Call/Deutsche Bank CDO1 US \$5 Volatility Index/DD416F50	FixedAnnuity hedge	N/A	Equity/Index	DEUTSCHE BANK AG	07/24/2023	07/24/2024	1	126,076	4201.34		683		162		162	(532)				570		0001
Purchased Call/S&P 500 INDEX/SPX 1395M	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/26/2023	06/26/2024	1	224,000	100		1,770		1,610		1,610	(159)				963		0001
Purchased Call/S&P 500 INDEX/SPX0053M	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/22/2022	11/22/2023	1	593,000	4624.13	4,388						(598)				1,130		0001
Dynamic Asset Detector 5 ER Index/DO404J54	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/23/2024	1	88,023	100	468			853		853	228				278		0001
Dynamic Asset Detector 5 ER Index/DO4086H	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/26/2024	1	107,188	209.97	3,021			2,642		2,642	384				534		0001
Purchased Call/S&P 500 INDEX/SPX150ISM	FixedAnnuity hedge	N/A	Equity/Index	INC CREDIT SUISSE (USA)	12/20/2022	12/20/2023	1	206,000	100	1,318			1,898		1,898	679				485		0001
Purchased Call/S&P 500 INDEX/SPX2504S1	FixedAnnuity hedge	N/A	Equity/Index	INC CREDIT SUISSE (USA)	05/01/2023	05/01/2024	1	303,000	100		2,151		2,298		2,298	147				1,160		0001
Dynamic Asset Detector 5 ER Index/DO404SH	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/24/2024	1	62,326	212.58	1,604			1,166		1,166	104				222		0001

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Purchased Call/SP 500 INDEX/SPX00A50	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	03/06/2023	03/05/2024	1	339,000	100		3,356		4,220		4,220	864				1,112		0001	
Purchased Call/SP 500 INDEX/SPX001S2	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	11/18/2022	11/17/2023	1	388,000	100	.....	2,677	.....	3,901	.....	3,901	1,569	.....	.....	.....	704	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX00R89	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	10/25/2022	10/25/2023	1	183,000	100	.....	1,391	.....	2,226	.....	2,226	871	.....	.....	.....	239	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX113J9I	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/28/2023	04/26/2024	1	200,000	100	.....	1,560	.....	1,694	.....	1,694	194	.....	.....	.....	757	.....	0001	.....
Purchased Call/J.P. Morgan Meridian Index/MR009680	FixedAnnui tyHedge	N/A	Equi ty/Index	JP.MORGAN CHASE	12/13/2018	02/28/2025	1	208,314	200.08	.....	7,387	.....	6,769	.....	6,769	999	.....	.....	.....	1,240	.....	0001	.....
Purchased Call/J.P. Morgan Meridian Index/MR00978R	FixedAnnui tyHedge	N/A	Equi ty/Index	JP.MORGAN CHASE	12/13/2018	12/06/2024	1	201,037	202.14	.....	6,263	.....	5,266	.....	5,266	615	.....	.....	.....	1,095	.....	0001	.....
Purchased Call/Deutsche Bank CDO1 US \$% Volatility Control Index/D3166S1	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG	01/27/2023	01/29/2024	1	135,789	3873.69	.....	2,363	.....	868	.....	868	(1,495)	.....	.....	.....	391	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX135R	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/14/2022	10/13/2023	1	352,000	100	.....	2,499	.....	4,030	.....	4,030	1,222	.....	.....	.....	332	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX007S0	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/21/2023	02/21/2024	1	341,000	100	.....	2,933	.....	3,818	.....	3,818	886	.....	.....	.....	1,071	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QA0408N	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	04/19/2024	1	92,379	204.93	.....	3,238	.....	3,685	.....	3,685	685	.....	.....	.....	344	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0038U	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	08/25/2023	08/23/2024	1	324,000	100	.....	2,300	.....	1,969	.....	1,969	(331)	.....	.....	.....	1,536	.....	0001	.....
Purchased Call/J.P. Morgan Meridian Index/MR0097SV	FixedAnnui tyHedge	N/A	Equi ty/Index	JP.MORGAN CHASE	12/13/2018	01/15/2025	1	246,996	205.68	.....	6,604	.....	5,018	.....	5,018	470	.....	.....	.....	1,406	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QA0404S7	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	01/16/2025	1	68,363	222.77	.....	1,126	.....	384	.....	384	(29)	.....	.....	.....	390	.....	0001	.....
Purchased Call/EURO STOXX 50 INDEX/EUR03TOX 50	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	04/20/2023	04/15/2024	1	384,000	100	.....	4,224	.....	3,875	.....	3,875	(349)	.....	.....	.....	1,414	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX00LSF	FixedAnnui tyHedge	N/A	Equi ty/Index	HSBC BANK PLC	05/22/2023	05/22/2024	1	274,000	100	.....	2,548	.....	2,585	.....	2,585	37	.....	.....	.....	1,099	.....	0001	.....
Purchased Call/SP 500 INDEX/SPX0051C	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/14/2023	02/14/2024	1	340,000	4450.48	.....	5,950	.....	120	.....	120	(5,830)	.....	.....	.....	1,042	.....	0001	.....
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QA0403S2	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/27/2018	07/12/2024	1	93,316	208.46	.....	2,930	.....	2,620	.....	2,620	403	.....	.....	.....	413	.....	0001	.....
Purchased Call/J.P. Morgan Meridian Index/MR00968Y	FixedAnnui tyHedge	N/A	Equi ty/Index	JP.MORGAN CHASE	12/13/2018	03/01/2024	1	16,625	183.18	.....	738	.....	749	.....	749	204	.....	.....	.....	54	.....	0001	.....
Purchased Call/Deutsche Bank CDO1 US \$% Volatility Control Index/D31616SY	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG	10/05/2022	10/05/2023	1	193,165	3694.36		3,999		3,704		3,704	(41)				113		0001	

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Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040J55	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	02/21/2025	1	84,113	214.93	1,982			1,321		1,321	115						0001
Purchased Call/Deutsche Bank Control																						
Purchased Call/DO41658	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZF1ONS80621K66	01/13/2023	01/16/2024	1	163,892	3851.78		2,919		1,190		1,190	(1,729)						0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK6P83	12/23/2022	12/26/2023	1	519,000	4056.29	19,047			23,598		23,598	6,009						0001
Purchased Call/SP41355C	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/22/2022	11/22/2023	1	459,000	4325.87	11,521						(2,744)						0001
Purchased Call/SP40638	FixedAnnuity Hedge	N/A	Equity/Index	02NEB1BP40T0DP41			1															0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK6P83	03/30/2023	03/28/2024	1	294,000	100		2,911		3,499		3,499	589						0001
Purchased Call/SP413532	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK6P83	04/11/2023	04/11/2024	1	231,000	100		1,663		1,858		1,858	156						0001
Purchased Call/SP4135F3	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK6P83	05/25/2023	05/24/2024	1	239,000	100		1,888		2,021		2,021	133						0001
Purchased Call/SP41393X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK6P83			1															0001
Purchased Call/Deutsche Bank Control																						
Purchased Call/DO41636	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWZF1ONS80621K66	04/28/2023	04/26/2024	1	169,875	4063.88		764		336		336	(428)						0001
Purchased Call/J.P. Morgan Meridian	FixedAnnuity Hedge	N/A	Equity/Index	JPMORGAN CHASE 815DZIZKVSZ11N4U748	12/13/2018	02/21/2025	1	378,937	200.16	13,320			12,193		12,193	1,783				2,240		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040B83	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	11/01/2023	1	194,932	100.19	1,254			2,123		2,123	313						0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 2IG119DL770XHK3ZE78	04/17/2023	04/17/2024	1	272,000	100		2,013		2,322		2,322	309						0001
Purchased Call/SP400680	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 2IG119DL770XHK3ZE78	10/21/2022	10/20/2023	1	234,000	100	1,498			2,430		2,430	868						0001
Purchased Call/SP4E005J	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK6P83			1															0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD40428B	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	06/10/2024	1	53,474	208.67	1,618			1,450		1,450	226						0001
Purchased Call/SP 500	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 2IG119DL770XHK3ZE78	08/25/2023	08/26/2024	1	206,000	100		1,463		1,252		1,252	(211)						0001
Purchased Call/SP40038V	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 2IG119DL770XHK3ZE78	10/07/2022	10/06/2023	1	423,000	100	2,792			4,434		4,434	1,413						0001
Purchased Call/SP4E008A	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EAD7DEVDH4HCF07349	06/16/2023	06/18/2024	1	300,000	100		2,160		1,812		1,812	(349)						0001
Purchased Call/SP250683	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROK6P83	07/10/2023	07/10/2024	1	282,000	100		2,651		2,250		2,250	(401)						0001
Purchased Call/SP4U1231	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	03/19/2024	1	64,375	100.19	345			629		629	165						0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD4040K5A	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018	05/31/2024	1	82,576	208.14	2,571			2,947		2,947	360						0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/QD404018Z	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321IEFA76	11/27/2018		1															0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4161SF	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)8621K86	11/18/2022	11/20/2023	1	134,655	3939.36	902			22		22	(372)				252		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4161H6	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)8621K86	08/21/2023	08/21/2024	1	122,493	4215.7		551		199		199	(352)				579		0001	
Purchased Call/S&P 500 INDEX/SPYF001S8	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI .. 21G119DL770XMK3ZE78	12/30/2022	01/02/2024	1	553,000	4018.04	22,728			37,711		37,711	15,418				1,403		0001	
Purchased Call/S&P 500 INDEX/SPY413J6X	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA .. ROMUISPPIBMPR0K6P83	09/20/2023	09/20/2024	1	451,000	4838.02		2,751		1,492		1,492	(1,259)				2,227		0001	
Purchased Call/Citi1 Dynamic Asset Detector 5 ER Index/QD404AS	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA .. E57OZ1Z1ZF321NEFA76	11/27/2018	10/26/2023	1	66,069	100.26	440			1,210		1,210	551				88		0001	
Purchased Call/S&P 500 INDEX/SPY0177SJ	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA .. E57OZ1Z1ZF321NEFA76	11/27/2018	07/26/2024	1	78,809	209.66	2,290			1,955		1,955	270				357		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SP	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC .. G6SSEF7LUP517OUK573	12/30/2022	12/29/2023	1	756,000	4233.05	14,742			11,122		11,122	(3,164)				1,877		0001	
Purchased Call/S&P 500 INDEX/SPY00039K	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)8621K86	08/10/2023	11/17/2023	1	90,598	3938.74		666		14		14	(652)				164		0001	
Purchased Call/S&P 500 INDEX/SPYF004S2	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI .. 21G119DL770XMK3ZE78	08/24/2023	08/23/2024	1	229,000	100		1,603		1,424		1,424	(179)				1,085		0001	
Purchased Call/S&P 500 INDEX/SPY00039R	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI .. 21G119DL770XMK3ZE78	01/24/2023	01/24/2024	1	304,000	100		2,432		3,058		3,058	626				857		0001	
Purchased Call/Citi1 Dynamic Asset Detector 5 ER Index/QD404Q3M	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC .. 11EB1N30J0E0V1HR804	10/13/2022	10/13/2023	1	228,000	100	2,029			3,290		3,290	1,134				215		0001	
Purchased Call/SPYH193I/SI	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA .. E57OZ1Z1ZF321NEFA76	11/27/2018	11/15/2023	1	120,790	100.4	757			1,794		1,794	701				214		0001	
Purchased Call/SPYH13E57	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA .. ROMUISPPIBMPR0K6P83	01/25/2023	01/25/2024	1	402,000	4313.42		7,236		1,195		1,195	(6,041)				1,138		0001	
Purchased Call/SPY000E34	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA .. ROMUISPPIBMPR0K6P83	10/06/2022	10/06/2023	1	260,000	100	1,794			2,852		2,852	1,012				167		0001	
Purchased Call/SPY150N6J	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC .. 21G119DL770XMK3ZE78	03/28/2023	03/28/2024	1	242,000	100		2,565		3,174		3,174	609				850		0001	
Purchased Call/SPY150N6J	FixedAnnui tyHedge	N/A	Equi ty/Index	INC .. EXD7DEVH4H0FF07349	12/16/2022	12/18/2023	1	234,000	100	1,474			2,146		2,146	792				544		0001	
Purchased Call/SPY000P8H	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI .. 21G119DL770XMK3ZE78	10/28/2022	10/30/2023	1	250,000	100	1,800			3,011		3,011	1,212				358		0001	
Purchased Call/SPY150X3I/SI	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC .. EXD7DEVH4H0FF07349	01/13/2023	01/12/2024	1	517,000	100		3,774		4,828		4,828	1,054				1,380		0001	
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD4163SM	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)8621K86	12/16/2022	12/18/2023	1	188,432	3952.32	923			108		108	(537)				438		0001	

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Index/DD41628B	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1(NXS)8621K86	12/01/2022	12/01/2023	1	180,392	3888.79	2,075			265		265	(704)				372		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040LS3	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/04/2025	1	79,278	212.36	2,087			1,644		1,644	189				487		0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Index/DD41638M	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1(NXS)8621K86	08/10/2023	01/03/2024	1	90,990	3795.14		3,813		1,212		1,212	(2,601)				232		0001	
Purchased Call/S&P 500 INDEX/SPXJ1333C	FixedAnnualtyHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPXBMPR0K5P83	07/14/2023	07/16/2024	1	229,000	100		1,855		1,415		1,415	(440)				1,021		0001	
Purchased Call/S&P 500 INDEX/SPXF008ST	FixedAnnualtyHedge	N/A	Equity/Index	H8BC BANK PLC	03/15/2023	03/15/2024	1	405,000	4248.04		7,290		12,336		12,336	5,046				1,370		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040ESH	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/17/2024	1	87,173	218.18	1,739			880		880	29				481		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040LSH	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/11/2025	1	56,950	211.95	1,401			1,227		1,227	168				352		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040GSZ	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/19/2024	1	134,589	99.75	469			240		240	(139)				371		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040ISR	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/13/2025	1	69,032	215.31	1,597			1,009		1,009	69				405		0001	
Purchased Call/S&P 500 INDEX/SPXF001SA	FixedAnnualtyHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/30/2022	01/02/2024	1	445,000	4287.6	7,788			3,955		3,955	(3,410)				1,129		0001	
Purchased Call/S&P 500 INDEX/SPXF001SS	FixedAnnualtyHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	01/05/2023	01/05/2024	1	205,000	100		1,866		2,708		2,708	843				528		0001	
Purchased Call/S&P 500 INDEX/SPXJ198X	FixedAnnualtyHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPXBMPR0K5P83	07/31/2023	07/31/2024	1	203,000	100		1,624		1,152		1,152	(472)				928		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040ISR	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	02/03/2025	1	56,889	220.2	886			459		459	(20)				330		0001	
Purchased Call/S&P 500 INDEX/SPXF008SU	FixedAnnualtyHedge	N/A	Equity/Index	H8BC BANK PLC	03/15/2023	03/15/2024	1	798,000	4417.34		5,905		3,973		3,973	(1,932)				2,699		0001	
Purchased Call/S&P 500 INDEX/SPXH131S0	FixedAnnualtyHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUSPXBMPR0K5P83	12/28/2022	12/28/2023	1	380,000	4000.76	13,566			25,032		25,032	9,104				938		0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Index/DD4161S1	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1(NXS)8621K86	11/15/2022	11/15/2023	1	117,922	3948.32	755			10		10	(290)				209		0001	
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040MSM	FixedAnnualtyHedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	05/03/2024	1	62,078	100.86	389			806		806	221				239		0001	
Purchased Call/Deutsche Bank CROCI US 5% Volatility Index/DD41638P	FixedAnnualtyHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFX1(NXS)8621K86	06/05/2023	06/05/2024	1	118,448	4065.4		569		389		389	(179)				489		0001	

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Index/DD31623U	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONSX8621K86	10/28/2022	10/30/2023	1	181,628	3793.17	2,833			941		941	(890)				260		0001
Purchased Call/J.P. Morgan Meridian Index/MR009632	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE 815Z21ZKVSZ11NHJ748	12/13/2018	03/24/2025	1	214,558	198.95	8,027			7,635		7,635	1,192				1,306		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Purchased Index/DD316555	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONSX8621K86	01/06/2023	01/08/2024	1	205,617	3831.79		3,742		1,798		1,798	(1,944)				538		0001
Dynamic Asset Detector 5 ER Index/DD04095H	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z1ZF321NEFA76	11/27/2018	10/09/2024	1	79,024	211.75	2,101			1,599		1,599	182				400		0001
Dynamic Asset Detector Purchased Call/Citi																						
5 ER Index/DD0404960	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z1ZF321NEFA76	11/27/2018	01/17/2025	1	123,388	223.12	2,187			694		694	(53)				738		0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/DD0404966	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z1ZF321NEFA76	11/27/2018	01/16/2024	1	71,291	100.09	253			137		137	(72)				194		0001
Purchased Call/J.P. Morgan Meridian Index/MR009591	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE 815Z21ZKVSZ11NHJ748	12/13/2018	01/23/2025	1	209,213	206.68	5,410			3,940		3,940	338				1,201		0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/DD040035	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z1ZF321NEFA76	11/27/2018	03/18/2024	1	51,323	204.07	2,200			2,223		2,223	418				175		0001
Purchased Call/Citi																						
Dynamic Asset Detector 5 ER Index/DD04005N	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA E570Z1Z1ZF321NEFA76	11/27/2018	08/12/2024	1	61,650	209.28	1,829			1,590		1,590	211				287		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD31655B	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONSX8621K86	08/08/2023	03/22/2024	1	94,688	3817.04		4,480		1,839		1,839	(2,841)				327		0001
Purchased Call/J.P. Morgan Meridian Index/MR0095E	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE 815Z21ZKVSZ11NHJ748	12/13/2018	09/11/2024	1	250,603	198.99	8,450			7,287		7,287	843				1,222		0001
Purchased Call/S&P 500 INDEX/SP50015R	FixedAnnui tyHedge	N/A	Equi ty/Index	H8BC BANK PLC 11EB1W30JCE0V1HR804	11/15/2022	11/15/2023	1	504,000	4350.99	12,046						(2,147)				885		0001
Purchased Call/S&P 500 INDEX/SP50059B	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/23/2022	12/26/2023	1	403,000	4137.03	11,324			10,235		10,235	312				984		0001
Purchased Call/J.P. Morgan Meridian Index/MR00945A	FixedAnnui tyHedge	N/A	Equi ty/Index	02N6B1B/P40T0BP41	12/23/2022		1															
Purchased Call/J.P. Morgan Meridian Index/MR00955Q	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE 815Z21ZKVSZ11NHJ748	12/13/2018	11/21/2023	1	238,149	99.5	1,666			3,224		3,224	940				449		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD316555	FixedAnnui tyHedge	N/A	Equi ty/Index	JPMORGAN CHASE 815Z21ZKVSZ11NHJ748	12/13/2018	10/24/2023	1	253,784	100.23	1,750			3,895		3,895	1,545				325		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control																						
Index/DD316555	FixedAnnui tyHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWFZ1(ONSX8621K86	11/02/2022	11/02/2023	1	144,339	3884.88	982			44		44	(589)				217		0001

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Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	08/10/2023	04/05/2024	1	91,248	3688.35		3,411		1,231		1,231	(2,180)				327		0001
Purchased Call/Citi Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E57OZIZ7FF321NEFA76	11/27/2018	10/23/2024	1	66,095	212.61	1,709			1,237		1,237	120				341		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	02/07/2023	02/07/2024	1	159,423	4061.39		765		52		52	(714)				476		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	08/08/2023	05/03/2024	1	96,531	4031.52		1,372		320		320	(1,051)				371		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	05/09/2023	05/09/2024	1	111,501	4035.92		502		376		376	(128)				435		0001
Purchased Call/S&P 500 INDEX/S&P004SE	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMM ... 21G119DL77OXM43ZE78	01/27/2023	01/26/2024	1	324,000	100		2,398		2,901		2,901	504				321		0001
Purchased Call/J.P. Morgan Meridian Index/MR009851	FixedAnnui tyHedge ...	N/A	Equi ty/Index	JPMORGAN CHASE ... 815DZIZN1SZ11NUJ0748	12/13/2018	03/07/2025	1	225,149	200.01	8,019			7,381		7,381	1,099				1,349		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	09/18/2023	09/18/2024	1	171,733	4070.38		2,662		1,360		1,360	(1,302)				846		0001
Purchased Call/Citi Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E57OZIZ7FF321NEFA76	11/27/2018	10/25/2023	1	204,331	100.19	1,378			3,877		3,877	1,786				267		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	08/10/2023	06/07/2024	1	91,925	4087.18		1,092		250		250	(843)				381		0001
Purchased Call/S&P 500 INDEX/S&P00049J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMM ... 21G119DL77OXM43ZE78	08/29/2023	08/29/2024	1	201,000	100		1,427		1,128		1,128	(300)				961		0001
Purchased Call/Citi Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E57OZIZ7FF321NEFA76	11/27/2018	08/30/2024	1	85,343	207.98	2,634			2,555		2,555	389				409		0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control	FixedAnnui tyHedge ...	N/A	Equi ty/Index	DEUTSCHE BANK AG ... 7LTWIFZ1(ONS)80621K86	12/29/2022	12/26/2023	1	161,081	3856.94	823			108		108	(445)				393		0001
Purchased Call/Citi Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E57OZIZ7FF321NEFA76	11/27/2018	12/01/2023	1	77,303	98.56	443			800		800	225				159		0001
Purchased Call/Citi Dynamic Asset Detector	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA ... E57OZIZ7FF321NEFA76	11/27/2018	11/03/2023	1	68,642	99.88	450			1,124		1,124	471				106		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 Index/S&P500/66 Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD4161SN	FixedAnnuit yHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC EX07DEVDH4H0FF7349	.11/25/2022	.11/24/2023	1	265,000	100	1,723	.....	.....	.....2,340	.....	2,340	387	.....	.....	.....	.....514	.....	0001
Index/DD4161SN	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWYZ1ONS80621K66	.09/18/2023	.09/18/2024	1	90,068	4209.04	.....	.....504	.....	.....215	.....	215	(290)	.....	.....	.....	.....444	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/DD4040DSZ Purchased Call/Citi	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.12/09/2024	1	52,988	216.54	1,311	.....	.....	.....652	.....	652	6	.....	.....	.....	.....280	.....	0001
Dynamic Asset Detector 5 ER Index/DD4040ES4 Purchased Call/Citi	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.12/14/2023	1	76,527	98.98	374	.....	.....	.....558	.....	558	103	.....	.....	.....	.....173	.....	0001
Dynamic Asset Detector 5 ER Index/DD4040J81 Purchased Call/S&P 500 Index/S&P500/66 Purchased Call/S&P 500	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.03/01/2024	1	95,983	99.5	518	.....	.....	.....961	.....	961	261	.....	.....	.....	.....311	.....	0001
Index/S&P500/66 Purchased Call/S&P 500 Index/EURO STOXX 50 Price ELP/SE000463 Purchased Call/S&P 500 Index/S&P500/66 Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD4160SP	FixedAnnuit yHedge	N/A	Equi ty/Index	BNP PARIBAS SA ROMUISP/BMPPR0K5P83	.01/26/2023	.01/26/2024	1	201,000	100	1,367	.....	.....	.....1,653	.....	1,653	286	.....	.....	.....	.....571	.....	0001
Price ELP/SE000463 Purchased Call/S&P 500 Index/S&P500/66 Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD4160SP	FixedAnnuit yHedge	N/A	Equi ty/Index	HSSC BANK PLC 1EBW80J0E0V1HBR804 CANADIAN IMPERIAL BANK OF COM 21G19DL770X043ZE78	.01/30/2023	.01/18/2024	1	466,000	100	.....	.....6,105	.....	.....7,133	.....	7,133	1,028	.....	.....	.....	.....1,279	.....	0001
Index/DD4160SP	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWYZ1ONS80621K66	.11/10/2022	.11/10/2023	1	162,781	3871.2	793	.....	.....	.....3	.....	3	(303)	.....	.....	.....	.....273	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD4161SN	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWYZ1ONS80621K66	.08/24/2023	.08/23/2024	1	239,056	4049.67	.....	.....4,748	.....	.....2,290	.....	2,290	(2,457)	.....	.....	.....	.....1,389	.....	0001
Index/DD4161SN	FixedAnnuit yHedge	N/A	Equi ty/Index	JPMORGAN CHASE 815ZIZVZKSZ11MHU748	.12/19/2018	.04/03/2024	1	210,451	193.66	9,289	.....	.....	.....9,087	.....	9,087	1,145	.....	.....	.....	.....751	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MR009750	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWYZ1ONS80621K66	.08/10/2023	.05/08/2024	1	91,938	3863.87	.....	.....3,981	.....	.....1,606	.....	1,606	(2,375)	.....	.....	.....	.....358	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD4161SN	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWYZ1ONS80621K66	.10/07/2022	.10/05/2023	1	193,065	3754.23	2,488	.....	.....	.....984	.....	984	(1,351)	.....	.....	.....	.....113	.....	0001
Dynamic Asset Detector 5 ER Index/DD4040SST Purchased Call/Citi	FixedAnnuit yHedge	N/A	Equi ty/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.10/14/2024	1	98,886	212.17	2,351	.....	.....	.....1,915	.....	1,915	177	.....	.....	.....	.....504	.....	0001
Dynamic Asset Detector 5 ER Index/DD4040SST Purchased Call/J.P. Morgan Meridian Index/MR009858	FixedAnnuit yHedge	N/A	Equi ty/Index	JPMORGAN CHASE 815ZIZVZKSZ11MHU748	.12/19/2018	.10/02/2023	1	235,624	98.77	1,713	.....	.....	.....5,298	.....	5,298	2,802	.....	.....	.....	.....87	.....	0001
Purchased Call/Deutsche Bank CDO1 US 5% Volatility Control Index/DD4161SN	FixedAnnuit yHedge	N/A	Equi ty/Index	DEUTSCHE BANK AG .. 7LTWYZ1ONS80621K66	.09/26/2023	.09/26/2024	1	143,287	4156.17		831		606		606	(225)				713		0001

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Purchased Call/J.P. Morgan Meridian Index/ARO09/\$1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHSE 815Z1Z1KVSZ11MHJ748	12/13/2018	11/01/2024	1	210,980	202.07	6,609			5,385		5,385	579				1,102		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	09/05/2023	09/05/2024	1	245,724	4081.84		3,784		1,614		1,614	(2,170)				1,188		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	09/08/2023	09/08/2024	1	134,787	4052.39		2,723		904		904	(1,819)				624		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	08/31/2023	08/30/2024	1	199,226	4215.41		1,156		403		403	(753)				954		0001
Purchased Call/S&P 500 INDEX/SPXFO08/\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMI 21G119DL770XH4C3ZE78	03/15/2023	03/15/2024	1	180,000	100		1,458		1,911		1,911	453				609		0001
Purchased Call/S&P 500 INDEX/SPXJ133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMPROK5P83	07/14/2023	07/12/2024	1	266,000	100		2,075		1,567		1,567	(509)				1,177		0001
Purchased Call/S&P 500 INDEX/SPXEO0T\$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XH4C3ZE78	11/08/2022	11/08/2023	1	229,000	100	1,763			2,857		2,857	1,056				374		0001
Purchased Call/SPXJ1309R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMPROK5P83	07/03/2023	07/03/2024	1	164,000	100		1,279		1,014		1,014	(265)				714		0001
Purchased Call/SPX1501SZ	FixedAnnuityHedge	N/A	Equity/Index	INC EXD7DE1FDH4HFF7349	12/08/2022	12/08/2023	1	269,000	100	1,749			2,400		2,400	935				585		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	08/28/2023	08/28/2024	1	182,400	4212.82		1,094		337		337	(758)				871		0001
Purchased Call/SPX1501SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DE1FDH4HFF7349	01/13/2023	01/16/2024	1	172,000	100		1,486		1,971		1,971	474				468		0001
Purchased Call/SPXJ1309H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBMPROK5P83	06/30/2023	06/28/2024	1	239,000	100		1,840		1,481		1,481	(359)				1,032		0001
Purchased Call/J.P. Morgan Meridian Index/ARO09/\$5	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	01/10/2023	01/10/2024	1	154,136	4004.36		709		64		64	(645)				407		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHSE 815Z1Z1KVSZ11MHJ748	12/19/2018	09/25/2024	1	219,811	995.87	7,507			6,531		6,531	787				1,093		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	05/28/2023	05/29/2024	1	246,847	4054.54		1,333		838		838	(495)				1,005		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K86	08/10/2023	04/09/2024	1	90,151	3688.35		3,421		1,237		1,237	(2,184)				327		0001
Purchased Call/SPX2500\$U	FixedAnnuityHedge	N/A	Equity/Index	INC EXD7DE1FDH4HFF7349	02/22/2023	02/22/2024	1	178,000	100		1,460		1,839		1,839	380				561		0001

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Purchased Call/SP 500 INDEX/SPX 13M\$2	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/08/2023	05/08/2024	1	265,000	100		1,599		1,758		1,758	189				798		0001
Purchased Call/SP 500 INDEX/SPX000\$1	FixedAnnuity Hedge	N/A	Equity/Index	HBSB BANK PLC	12/06/2022	12/06/2023	1	249,000	100	.....	1,643	.....	2,271	.....	2,271	877	.....	.....	.....	533	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$N	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/06/2024	1	94,293	216.62	.....	2,649	.....	1,161	.....	1,161	51	.....	.....	.....	514	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$P	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	03/27/2025	1	102,777	212.38	.....	2,457	.....	2,142	.....	2,142	302	.....	.....	.....	627	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$Z	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	10/17/2024	1	60,380	212.37	.....	1,571	.....	1,154	.....	1,154	129	.....	.....	.....	309	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$L	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/28/2025	1	115,970	226.43	.....	1,930	.....	392	.....	392	(85)	.....	.....	.....	669	.....	0001
Purchased Call/J.P.	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$H	FixedAnnuity Hedge	N/A	Equity/Index	JP MORGAN CHASE	12/13/2018	12/13/2023	1	284,032	100.22	.....	1,504	.....	3,024	.....	3,024	1,235	.....	.....	.....	594	.....	0001
Purchased Index/MP0009\$U .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Call/Deutsche Bank	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
CRD US GS Volatility	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Control	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Index/OD0416\$0	FixedAnnuity Hedge	N/A	Equity/Index	DEUTSCHE BANK AG ..	08/28/2023	08/28/2024	1	224,958	4074.04	.....	3,622	.....	1,491	.....	1,491	(2,130)	.....	.....	.....	1,074	.....	0001
Purchased Call/J.P.	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Morgan Identifier	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Index/MP0009\$0	FixedAnnuity Hedge	N/A	Equity/Index	JP MORGAN CHASE	12/13/2018	11/21/2024	1	225,716	200.64	.....	7,662	.....	6,705	.....	6,705	850	.....	.....	.....	1,229	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$1	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/06/2025	1	64,301	220.27	.....	1,180	.....	508	.....	508	(5)	.....	.....	.....	362	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$N	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	09/04/2024	1	77,858	208.99	.....	2,237	.....	2,079	.....	2,079	273	.....	.....	.....	376	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$B	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	04/03/2024	1	54,100	204.06	.....	2,037	.....	2,360	.....	2,360	458	.....	.....	.....	193	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$S	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	01/17/2024	1	75,813	99.67	.....	270	.....	147	.....	147	(76)	.....	.....	.....	207	.....	0001
Purchased Call/J.P.	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Morgan Identifier	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Index/MP0009\$P	FixedAnnuity Hedge	N/A	Equity/Index	JP MORGAN CHASE	12/13/2018	11/19/2024	1	226,893	201.34	.....	7,322	.....	6,251	.....	6,251	749	.....	.....	.....	1,211	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$Y	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	12/26/2023	1	78,615	99.97	.....	359	.....	460	.....	460	49	.....	.....	.....	192	.....	0001
Purchased Call/J.P.	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Morgan Identifier	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Index/MP0009\$N	FixedAnnuity Hedge	N/A	Equity/Index	JP MORGAN CHASE	12/13/2018	11/08/2024	1	210,511	201.65	.....	6,747	.....	5,601	.....	5,601	638	.....	.....	.....	1,109	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$H	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	08/09/2024	1	87,708	208.52	.....	2,711	.....	2,451	.....	2,451	363	.....	.....	.....	407	.....	0001
Purchased Call/Citi	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Dynamic Asset Detector	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5 ER Index/OD0406\$34	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/27/2018	11/15/2023	1	107,297	100.14		708		1,757		1,757	709				190		0001

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Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD404F88 Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.12/27/2024	1	120,842	217.99	2,282			1,248		1,248	21				674		0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD404G38T Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZY1NSX8D621K66	.03/27/2023	.03/27/2024	1	106,765	3794.7	.....	.....2,509	.....	.....2,701	.....	.....2,701	192	.....	.....	.....	.....374	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD404G38T Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.01/17/2025	1	73,007	222.76	1,206	.....	.....	.....412	.....	.....412	(27)	.....	.....	.....	.....416	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD41606J Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZY1NSX8D621K66	.11/08/2022	.11/08/2023	1	108,961	3955.48	512	.....	.....	.....3	.....	.....3	(234)	.....	.....	.....	.....178	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD41606F Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZY1NSX8D621K66	.05/26/2023	.05/24/2024	1	133,291	4054.54	.....	.....693	.....	.....443	.....	.....443	(250)	.....	.....	.....	.....537	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD404G58T Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD404L5A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.08/14/2024	1	73,075	209.23	2,166	.....	.....1,893	1,893	.....	.....1,893	243	.....	.....	.....	.....342	.....	0001
Purchased Call/S&P 500 INDEX/SPX150/34 Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.04/04/2025	1	62,517	212.29	1,507	.....	.....	.....1,306	.....	.....1,306	151	.....	.....	.....	.....384	.....	0001
Purchased Call/J.P. Morgan Meridian Index/MRO094S0 Control	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVH4HUFF07349	.12/29/2022	.12/29/2023	1	231,000	100	1,571	.....	.....	.....2,098	.....	.....2,098	580	.....	.....	.....	.....574	.....	0001
Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 815ZIZVNZ11NHJ748	.12/13/2018	.11/02/2023	1	221,695	100.85	1,481	.....	.....	.....2,571	.....	.....2,571	671	.....	.....	.....	.....333	.....	0001
Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZY1NSX8D621K66	.06/02/2023	.05/31/2024	1	109,869	4072.3	.....	.....549	.....	.....317	.....	.....317	(232)	.....	.....	.....	.....449	.....	0001
Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZY1NSX8D621K66	.03/10/2023	.03/11/2024	1	121,931	3807.04	.....	.....2,609	.....	.....2,374	.....	.....2,374	(236)	.....	.....	.....	.....407	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD41636C Control	FixedAnnuityHedge	N/A	Equity/Index	DEUTSCHE BANK AG .. 7LTIWFZY1NSX8D621K66	.08/08/2023	.10/31/2023	1	96,963	3712.54	.....	.....5,266	.....	.....1,924	.....	.....1,924	(3,342)	.....	.....	.....	.....141	.....	0001
Purchased Call/Citi Dynamic Asset Detector 5 ER Index/OD404G3Z Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.11/29/2024	1	74,194	215.49	1,367	.....	.....	.....1,015	.....	.....1,015	71	.....	.....	.....	.....401	.....	0001
Purchased Call/Deutsche Bank CDO: US 5% Volatility Control	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570ZIZ7FF321NEFA76	.11/27/2018	.12/22/2023	1	55,699	100.05	253			318		318	29				133		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX13A99	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/11/2023	08/13/2024	1	275,000	100		2,090		1,703		1,703	(387)					1,283	0001	
Purchased Call/S&P 500 INDEX/SPX1319N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/07/2023	02/07/2024	1	182,000	100		1,310		1,464		1,464	154					543	0001	
Purchased Call/S&P 500 INDEX/SPX1319J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/10/2023	01/10/2024	1	240,000	100		1,752		2,440		2,440	688					634	0001	
Purchased Call/S&P 500 INDEX/SPX13A98	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/11/2023	08/12/2024	1	335,000	100		2,446		1,975		1,975	(470)					1,561	0001	
Purchased Call/S&P 500 INDEX/SPX600290	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	08/18/2023	08/19/2024	1	223,000	100		1,561		1,394		1,394	(167)					1,051	0001	
Purchased Call/S&P 500 INDEX/SPX00032	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	03/16/2023	03/15/2024	1	208,000	100		1,539		1,898		1,898	358					703	0001	
Purchased Call/S&P 500 INDEX/SPX60097	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	09/18/2023	09/18/2024	1	179,000	100		1,289		1,047		1,047	(242)					881	0001	
Purchased Call/S&P 500 INDEX/SPX13390	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/24/2023	05/24/2024	1	49,742	4115.24		975		1,072		1,072	97					200	0001	
Purchased Call/S&P 500 INDEX/SPX1319T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/24/2023	01/24/2024	1	17,888	4016.95		329		427		427	98					50	0001	
Purchased Call/S&P 500 INDEX/SPX60096	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	10/28/2022	10/27/2023	1	346,000	100	2,595		3,753		3,753	3,753	1,513					471	0001	
Purchased Call/S&P 500 INDEX/SPX60093	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	08/10/2023	08/09/2024	1	167,000	100		1,219		992		992	(227)					774	0001	
Purchased Call/S&P 500 INDEX/SPX1336R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/04/2022	11/03/2023	1	350,000	100	2,275		3,760		3,760	3,760	1,327					534	0001	
Purchased Call/S&P 500 INDEX/SPX6009D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	GOLDMAN SACHS INTERNATIONAL	12/12/2018	01/06/2026	1	203,803	3936.31	14,917			80,504		80,504	18,223					1,536	0001	
Purchased Call/S&P 500 INDEX/SPX1353C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/28/2023	08/28/2024	1	335,000	100		2,379		2,028		2,028	(351)					1,600	0001	
Purchased Call/S&P 500 INDEX/SPX60028R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	08/18/2023	08/20/2024	1	231,000	100		1,617		1,443		1,443	(174)					1,090	0001	
Purchased Call/S&P 500 INDEX/SPX1335C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/27/2023	04/26/2024	1	193,000	100		1,486		1,666		1,666	180					730	0001	
Purchased Call/S&P 500 INDEX/SPX60088A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	09/25/2023	09/25/2024	1	321,000	100		2,151		2,047		2,047	(104)					1,586	0001	
Purchased Call/S&P 500 INDEX/SPX60029P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	08/18/2023	08/16/2024	1	226,000	100		1,582		1,413		1,413	(169)					1,060	0001	
Purchased Call/S&P 500 INDEX/SPX1319I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC (USA)	10/22/2018	06/07/2025	1	232,304	3880.5	21,716			78,490		78,490	17,620					1,509	0001	
Purchased Call/S&P 500 INDEX/SPX26063E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ED07DEVDFH4HF7349 CREDIT SUISSE (USA)	06/16/2023	06/14/2024	1	206,000	100		1,483		1,244		1,244	(239)					866	0001	
Purchased Call/S&P 500 INDEX/SPX1319M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/24/2023	04/24/2024	1	117,352	4137.04		2,371		2,630		2,630	260					442	0001	
Purchased Call/S&P 500 INDEX/SPX1319K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/23/2022	11/24/2023	1	377,000	4027.26	10,217			14,286		14,286	5,763					732	0001	
Purchased Call/S&P 500 INDEX/SPX621K57	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EST1P3U8H16571N8U11 ROYAL BK CANADA	11/09/2018	03/28/2025	1	208,207	3947.74	19,943			68,037		68,037	14,540					1,272	0001	
Purchased Call/S&P 500 INDEX/SPX60090	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	10/24/2022	10/24/2023	1	302,000	3797.34	6,765			12,213		12,213	4,659					387	0001	
Purchased Call/S&P 500 INDEX/SPX6009L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	03/27/2023	03/27/2024	1	467,000	100		3,456		4,204		4,204	749					1,635	0001	
Purchased Call/S&P 500 INDEX/SPX1319TSM	FixedAnnui tyHedge ...	N/A	Equi ty/Index	6535EFF7UP5170UK6573 BARCLAYS PLC	10/22/2018	10/03/2025	1	205,283	3726.68	26,864			93,522		93,522	21,540					1,466	0001	
Purchased Call/S&P 500 INDEX/SPX60096M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	07/21/2023	07/19/2024	1	249,000	100		1,843		1,312		1,312	(531)					1,115	0001	
Purchased Call/S&P 500 INDEX/SPX1323Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/07/2023	07/09/2024	1	532,000	4398.95		3,618		3,103		3,103	(515)					2,342	0001	
Purchased Call/S&P 500 INDEX/SPX60031	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2161190L770XHC3ZE78 CANADIAN IMPERIAL	05/23/2023	05/23/2024	1	687,000	100		19,236		20,711		20,711	1,475					2,762	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/SP 500 INDEX/SPX135S	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	03/02/2023	03/01/2024	1	1,426,000	381.35		8,984		11,553		11,553	2,570					4,616		0001
Purchased Call/SP 500 INDEX/SPXJ1230	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	07/07/2023	07/08/2024	1	655,000	4398.95		4,454		3,818		3,818	(636)					2,879		0001
Purchased Call/SP 500 INDEX/SPXJ1378	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	08/02/2023	08/02/2024	1	938,000	4513.39		11,068		8,392		8,392	(2,676)					4,301		0001
Purchased Call/SP 500 INDEX/SPX2033A	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/06/2023	04/09/2024	1	1,550,000	4105.02		10,075		12,019		12,019	1,944					5,621		0001
Purchased Call/SP 500 INDEX/SPX113F50	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	04/11/2023	04/11/2024	1	828,000	4108.94		5,299		6,122		6,122	823					3,018		0001
Purchased Call/SP 500 INDEX/SPX113E33	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	04/06/2023	04/08/2024	1	856,000	4105.02		5,393		6,351		6,351	958					3,096		0001
Purchased Call/SP 500 INDEX/SPX500R89	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/31/2022	10/30/2023	1	1,237,000	100	35,007			56,736		56,736	22,234					1,773		0001
Purchased Call/SP 500 INDEX/SPX500I50	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/09/2022	12/11/2023	1	480,000	100	10,486			15,036		15,036	5,672					1,088		0001
Purchased Call/SP 500 INDEX/SPX500R85	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/31/2022	10/31/2023	1	1,284,000	100	37,387			60,500		60,500	23,650					1,886		0001
Purchased Call/SP 500 INDEX/SPX113E34	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	04/06/2023	04/08/2024	1	553,000	4105.02		6,083		7,110		7,110	1,027					2,000		0001
Purchased Call/SP 500 INDEX/SPX113B31	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	03/29/2023	03/28/2024	1	879,000	4027.81		5,538		6,845		6,845	1,307					3,086		0001
Purchased Call/SP 500 INDEX/SPXJ1336H	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	08/25/2023	08/27/2024	1	812,000	4405.71		5,440		4,763		4,763	(678)					3,872		0001
Purchased Call/SP 500 INDEX/SPX500S9M	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI	11/07/2022	11/07/2023	1	300,000	100	8,160			13,295		13,295	4,831					484		0001
Purchased Call/SP 500 INDEX/SPX113094	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	02/01/2023	02/01/2024	1	431,000	4119.21		5,215		6,124		6,124	909					1,256		0001
Purchased Call/SP 500 INDEX/SPX0016J	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	01/04/2023	01/04/2024	1	386,000	3692.97		6,292		9,651		9,651	3,359					990		0001
Purchased Call/SP 500 INDEX/SPX113S30	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	06/01/2023	05/31/2024	1	552,000	4221.02		6,182		6,275		6,275	93					2,257		0001
Purchased Call/SP 500 INDEX/SPX113E32	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	04/06/2023	04/05/2024	1	1,080,000	4105.02		11,880		13,893		13,893	2,013					3,875		0001
Purchased Call/SP 500 INDEX/SPX005E50	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMI	04/03/2023	04/03/2024	1	860,000	100		22,532		26,097		26,097	3,565					3,070		0001
Purchased Call/SP 500 INDEX/SPX500R8B	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/26/2022	10/25/2023	1	408,000	100	11,302			18,858		18,858	7,376					534		0001
Purchased Call/SP 500 INDEX/SPX500I30	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	12/12/2022	12/11/2023	1	2,145,000	100	59,846			85,218		85,218	33,258					4,763		0001
Purchased Call/SP 500 INDEX/SPXJ13E3F	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	10/07/2022	10/09/2023	1	1,634,000	3639.66		9,150		15,478		15,478	5,225					1,283		0001
Purchased Call/SP 500 INDEX/SPX150I5V	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/23/2022	12/26/2023	1	586,000	3844.82		9,119		14,121		14,121	5,254					1,465		0001
Purchased Call/SP 500 INDEX/SPX500NC	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/03/2022	10/03/2023	1	597,000	3678.43		6,388		11,328		11,328	4,100					271		0001
Purchased Call/SP 500 INDEX/SPXJ1335L	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	07/17/2023	07/17/2024	1	1,008,000	100		27,418		21,131		21,131	(6,287)					4,500		0001
Purchased Call/SP 500 INDEX/SPX00B51	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	03/09/2023	03/07/2024	1	462,419	3986		8,210		10,988		10,988	2,777					1,526		0001
Purchased Call/SP 500 INDEX/SPX00539P	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/08/2023	09/06/2024	1	479,000	4457.49		5,988		5,026		5,026	(962)					2,318		0001
Purchased Call/SP 500 INDEX/SPXJ13152	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	09/11/2023	09/10/2024	1	646,000	100		15,633		13,115		13,115	(2,518)					3,145		0001
Purchased Call/SP 500 INDEX/SPX113M5S	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	05/11/2023	05/10/2024	1	784,000	4130.62		5,096		5,662		5,662	566					3,064		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX113386	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/09/2023	06/10/2024	1	463,000	4298.86		5,371		5,079		5,079	(291)				1,931		0001
Purchased Call/S&P 500 INDEX/SPX113557	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/02/2023	03/01/2024	1	667,000	3981.35		7,004		9,123		9,123	2,120				2,159		0001
Purchased Call/S&P 500 INDEX/SPX00094	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	06/05/2023	06/03/2024	1	726,000	100		18,949		18,825		18,825	(123)				2,986		0001
Purchased Call/S&P 500 INDEX/SPX113032	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/06/2023	04/08/2024	1	780,000	100		19,988		23,387		23,387	3,419				2,821		0001
Purchased Call/S&P 500 INDEX/SPX1359	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/27/2023	09/27/2024	1	1,882,000	4274.51		12,233		12,421		12,421	188				9,384		0001
Purchased Call/S&P 500 INDEX/SPX113E31	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/06/2023	04/05/2024	1	2,244,000	4105.02		14,137		16,660		16,660	2,523				8,052		0001
Purchased Call/S&P 500 INDEX/SPX600330	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/08/2023	09/09/2024	1	612,000	4457.49		6,120		5,111		5,111	(1,009)				2,975		0001
Purchased Call/S&P 500 INDEX/SPX2168L	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	09/07/2023	09/09/2024	1	312,000	100		7,363		6,150		6,150	(1,213)				1,517		0001
Purchased Call/S&P 500 INDEX/SPX250452	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/21/2023	04/19/2024	1	433,000	4133.52		4,883		5,418		5,418	525				1,611		0001
Purchased Call/S&P 500 INDEX/SPX200067	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/03/2022	10/02/2023	1	5,739,000	100	120,519			197,850		197,850	65,797				2,124		0001
Purchased Call/S&P 500 INDEX/SPX13231	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/07/2023	07/09/2024	1	627,000	4398.95		7,336		6,292		6,292	(1,043)				2,780		0001
Purchased Call/S&P 500 INDEX/SPX113690	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/09/2023	03/07/2024	1	637,819	3986		3,827		5,028		5,028	1,201				2,105		0001
Purchased Call/S&P 500 INDEX/SPX1338K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/17/2023	07/16/2024	1	816,000	100		21,298		16,418		16,418	(4,880)				3,637		0001
Purchased Call/S&P 500 INDEX/SPX600338	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/08/2023	09/10/2024	1	463,000	4457.49		4,769		3,993		3,993	(775)				2,254		0001
Purchased Call/S&P 500 INDEX/SPX113F32	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/11/2023	04/11/2024	1	508,000	4108.94		9,500		10,963		10,963	1,463				1,852		0001
Purchased Call/S&P 500 INDEX/SPX621PSA	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	05/04/2023	05/06/2024	1	251,000	100		6,300		7,160		7,160	860				972		0001
Purchased Call/S&P 500 INDEX/SPX00038	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	01/18/2023	01/18/2024	1	1,033,000	100		22,313		30,653		30,653	8,340				2,885		0001
Purchased Call/S&P 500 INDEX/SPX1333L	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/23/2023	08/23/2024	1	724,000	100		17,521		15,307		15,307	(2,214)				3,432		0001
Purchased Call/S&P 500 INDEX/SPX113E38	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/06/2023	04/05/2024	1	1,117,000	4105.02		20,441		23,813		23,813	3,372				4,008		0001
Purchased Call/S&P 500 INDEX/SPX113053	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/09/2023	06/07/2024	1	891,000	4298.86		5,970		5,666		5,666	(304)				3,684		0001
Purchased Call/S&P 500 INDEX/SPX1500S0	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/28/2022	12/28/2023	1	564,000	3783.22	6,984			11,056		11,056	3,968				1,393		0001
Purchased Call/S&P 500 INDEX/SPX000S0	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/18/2023	05/17/2024	1	1,556,000	100		42,479		45,469		45,469	2,990				6,176		0001
Purchased Call/S&P 500 INDEX/SPX2009RA	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/26/2022	10/26/2023	1	599,000	100	16,882			28,028		28,028	10,643				799		0001
Purchased Call/S&P 500 INDEX/SPX0004P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/25/2023	04/25/2024	1	1,199,000	100		32,853		38,526		38,526	5,673				4,526		0001
Purchased Call/S&P 500 INDEX/SPX113060	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/20/2023	06/20/2024	1	2,030,000	100		54,201		48,716		48,716	(5,465)				8,632		0001
Purchased Call/S&P 500 INDEX/SPX00790	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	02/21/2023	02/20/2024	1	1,580,000	100		45,820		59,028		59,028	13,208				4,945		0001
Purchased Call/S&P 500 INDEX/SPX0003N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/20/2023	03/18/2024	1	804,000	100		22,190		28,405		28,405	6,214				2,743		0001
Purchased Call/S&P 500 INDEX/SPX13789	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/02/2023	09/02/2024	1	1,083,000	4513.39		7,364		5,655		5,655	(1,710)				4,966		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Purchased Call/S&P 500 INDEX/SPX00080	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	03/09/2023	03/07/2024	1	283,032	...3886	...	4,069	...	5,415	...	5,415	1,346	...	...	...	...	934	...	0001
Purchased Call/S&P 500 INDEX/SPX11318K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/20/2023	06/17/2024	1	487,000	...100	...	13,121	...	11,758	...	11,758	(1,363)	...	...	...	...	2,101	...	0001
Purchased Call/S&P 500 INDEX/SPX11313A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/27/2023	09/27/2024	1	383,000	...4274.51	...	3,812	...	3,834	...	3,834	...	...	...	...	...	1,960	...	0001
Purchased Call/S&P 500 INDEX/SPX25015B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	03/02/2023	03/01/2024	1	560,000	...381.35	...	9,688	...	12,675	...	12,675	2,987	...	...	...	...	1,813	...	0001
Purchased Call/S&P 500 INDEX/SPX00151	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	01/04/2023	01/04/2024	1	410,000	...3852.97	...	4,428	...	6,701	...	6,701	2,273	...	...	...	...	1,051	...	0001
Purchased Call/S&P 500 INDEX/SPX1315Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/07/2023	07/05/2024	1	882,000	...4388.95	...	5,988	...	5,142	...	5,142	(855)	...	...	...	...	3,856	...	0001
Purchased Call/S&P 500 INDEX/SPX15019W	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/23/2022	12/26/2023	1	463,000	...3844.82	...	7,964	...	12,386	...	12,386	4,616	...	...	...	...	1,130	...	0001
Purchased Call/S&P 500 INDEX/SPX1316V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/08/2023	09/09/2024	1	535,000	...4457.49	...	3,585	...	3,002	...	3,002	(582)	...	...	...	...	2,601	...	0001
Purchased Call/S&P 500 INDEX/SPX1335G	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/23/2022	12/26/2023	1	689,000	...3844.82	...	7,200	...	10,942	...	10,942	3,885	...	...	...	...	1,706	...	0001
Purchased Call/S&P 500 INDEX/SPX1335J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/17/2023	07/15/2024	1	259,000	...100	...	5,957	...	4,565	...	4,565	(1,382)	...	...	...	...	1,152	...	0001
Purchased Call/S&P 500 INDEX/SPX0013P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	12/12/2022	12/12/2023	1	783,000	...100	...	22,942	...	32,352	...	32,352	12,539	...	...	...	...	1,751	...	0001
Purchased Call/S&P 500 INDEX/SPX13557	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/26/2023	07/26/2024	1	648,000	...100	...	17,755	...	13,187	...	13,187	(4,568)	...	...	...	...	2,937	...	0001
Purchased Call/S&P 500 INDEX/SPX00168	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/03/2022	10/03/2023	1	639,000	...100	...	17,764	...	29,368	...	29,368	9,773	...	...	...	...	280	...	0001
Purchased Call/S&P 500 INDEX/SPX11318T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/11/2023	05/10/2024	1	674,000	...4130.62	...	8,829	...	9,844	...	9,844	1,014	...	...	...	...	2,634	...	0001
Purchased Call/S&P 500 INDEX/SPX11389	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/13/2023	03/13/2024	1	366,000	...100	...	9,982	...	13,423	...	13,423	3,431	...	...	...	...	1,220	...	0001
Purchased Call/S&P 500 INDEX/SPX1316V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/08/2023	09/10/2024	1	1,069,000	...4457.49	...	7,162	...	6,002	...	6,002	(1,161)	...	...	...	...	5,204	...	0001
Purchased Call/S&P 500 INDEX/SPX11335B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/09/2023	06/11/2024	1	583,000	...4288.86	...	6,763	...	6,387	...	6,387	(366)	...	...	...	...	2,436	...	0001
Purchased Call/S&P 500 INDEX/SPX00053	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	04/13/2023	04/15/2024	1	731,000	...100	...	19,079	...	21,522	...	21,522	2,443	...	...	...	...	2,892	...	0001
Purchased Call/S&P 500 INDEX/SPX0015Q	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNK OF COMI	12/20/2022	12/20/2023	1	878,000	...3821.62	...	14,399	...	22,448	...	22,448	8,048	...	...	...	...	2,088	...	0001
Purchased Call/S&P 500 INDEX/SPX11319Q	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/14/2023	06/14/2024	1	765,000	...4372.59	...	5,126	...	4,543	...	4,543	(583)	...	...	...	...	3,216	...	0001
Purchased Call/S&P 500 INDEX/SPX11335J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/18/2023	05/20/2024	1	633,000	...100	...	16,395	...	17,255	...	17,255	860	...	...	...	...	2,329	...	0001
Purchased Call/S&P 500 INDEX/SPX0005J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/06/2023	02/05/2024	1	1,823,000	...100	...	53,961	...	64,789	...	64,789	10,828	...	...	...	...	5,386	...	0001
Purchased Call/S&P 500 INDEX/SPX250359	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	04/06/2023	04/05/2024	1	526,000	...4105.02	...	7,364	...	8,613	...	8,613	1,249	...	...	...	...	1,888	...	0001
Purchased Call/S&P 500 INDEX/SPX1316R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/20/2022	12/20/2023	1	962,000	...3821.62	...	5,387	...	8,314	...	8,314	2,917	...	...	...	...	2,266	...	0001
Purchased Call/S&P 500 INDEX/SPX11335I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/25/2023	08/27/2024	1	606,000	...4405.71	...	6,181	...	5,452	...	5,452	(730)	...	...	...	...	2,890	...	0001
Purchased Call/S&P 500 INDEX/SPX1137S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/13/2023	03/12/2024	1	865,000	...100	...	23,031	...	30,941	...	30,941	7,910	...	...	...	...	2,859	...	0001
Purchased Call/S&P 500 INDEX/SPX00054	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/01/2023	02/01/2024	1	4,095,000	...100	...	101,556	...	120,885	...	120,885	19,329	...	...	...	...	11,934	...	0001
Purchased Call/S&P 500 INDEX/SPX00098	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNK OF COMI	11/07/2022	11/06/2023	1	2,067,000	...100	...	56,222	...	91,705	...	91,705	33,385	...	...	...	...	3,291	...	0001
Purchased Call/S&P 500 INDEX/SPX00168	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	12/07/2022	12/07/2023	1	824,000	...100	...	24,638	...	35,800	...	35,800	13,571	...	...	...	...	1,778	...	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/04/2023	01/03/2024	1	487,138	3824		2,989		4,444		4,444	1,475				1,288		0001
INDEX/SPX13S54																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/04/2023	01/03/2024	1	413,007	3824		4,240		6,384		6,384	2,144				1,054		0001
INDEX/SPX13S55																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/07/2023	07/05/2024	1	422,000	4398.95		4,558		3,884		3,884	(674)				1,945		0001
INDEX/SPX13S1Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/11/2023	04/11/2024	1	559,000	4108.94		6,764		7,761		7,761	997				2,038		0001
INDEX/SPX13S31				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	2IG190L770XHK3ZE78	07/25/2023	07/25/2024	1	693,000	100		17,464		12,710		12,710	(4,754)				3,136		0001
INDEX/SPXF00ISA				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	06/13/2023	06/13/2024	1	579,000	100		15,633		14,021		14,021	(1,612)				2,429		0001
INDEX/SPXF00Q3E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/21/2023	04/22/2024	1	682,000	4133.52		4,498		5,020		5,020	522				2,593		0001
INDEX/SPX13S6Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/21/2023	04/22/2024	1	579,000	4133.52		6,543		7,275		7,275	726				2,170		0001
INDEX/SPX13S6Z				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/27/2023	02/27/2024	1	915,000	3982.24		5,856		7,434		7,434	1,578				2,933		0001
INDEX/SPXF0085V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/27/2022	12/27/2023	1	893,000	3823.25	5,384			8,112		8,112	2,623				2,207		0001
INDEX/SPX13S3V				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/06/2022	10/06/2023	1	425,000	3744.52	6,970			12,277		12,277	4,734				272		0001
INDEX/SPX200N64																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/21/2023	04/23/2024	1	366,000	4133.52		4,136		4,597		4,597	461				1,375		0001
INDEX/SPX13S1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/25/2023	05/24/2024	1	1,214,000	4151.28		8,012		8,613		8,613	601				4,891		0001
INDEX/SPX13S3V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/24/2023	03/22/2024	1	756,000	3970.99		4,763		6,070		6,070	1,308				2,610		0001
INDEX/SPX13S4				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	04/21/2023	04/19/2024	1	885,000	4133.52		5,664		6,394		6,394	730				3,292		0001
INDEX/SPX2504S1				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/23/2022	12/22/2023	1	491,000	3844.82	8,445			13,154		13,154	4,913				1,171		0001
INDEX/SPX150ISU																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/30/2022	11/30/2023	1	939,000	4080.11	5,634			7,629		7,629	3,084				1,919		0001
INDEX/SPX13S54				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/19/2022	10/19/2023	1	330,000	100	9,306			15,729		15,729	5,309				376		0001
INDEX/SPX200P3Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/02/2022	11/02/2023	1	919,000	100	26,283			43,168		43,168	15,498				1,382		0001
INDEX/SPX140S59																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/01/2023	05/31/2024	1	883,000	4221.02		5,828		5,970		5,970	142				3,610		0001
INDEX/SPX13S3P																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/25/2023	08/26/2024	1	930,000	4405.71		6,231		5,453		5,453	(778)				4,428		0001
INDEX/SPX13S3F																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/10/2023	03/08/2024	1	796,402	3892		4,454		6,259		6,259	1,905				2,643		0001
INDEX/SPX13S3R																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	12/20/2022	12/20/2023	1	735,000	3821.62	7,998			12,303		12,303	4,356				1,731		0001
INDEX/SPX13S6S				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/03/2022	10/03/2023	1	463,000	3678.43	2,639			4,624		4,624	1,646				210		0001
INDEX/SPX200N6B				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/28/2022	12/28/2023	1	427,000	3783.22	7,430			11,816		11,816	4,275				1,054		0001
INDEX/SPX150X31																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/25/2023	08/23/2024	1	562,000	4405.71	5,584			4,897		4,897	(667)				2,664		0001
INDEX/SPX13S3E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/25/2023	08/23/2024	1	872,000	4405.71	5,842			5,114		5,114	(728)				4,133		0001
INDEX/SPX13S3D																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	10/11/2022	10/11/2023	1	976,000	100	26,742			44,722		44,722	14,185				847		0001
INDEX/SPX226SE				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	04/03/2023	04/02/2024	1	1,271,000	100		36,605		42,450		42,450	5,946				4,524		0001
INDEX/SPXF003SP																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/14/2023	06/14/2024	1	779,000	4372.59		8,803		7,739		7,739	(1,063)				3,275		0001
INDEX/SPX13IS1																						
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/23/2022	12/26/2023	1	875,000	3844.82	4,988			7,476		7,476	2,634				2,136		0001
INDEX/SPX13IS3F				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	06/12/2023	06/10/2024	1	850,000	100		21,845		20,613		20,613	(1,232)				3,545		0001
INDEX/SPXFO0PZ				BANK OF COM																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/23/2022	12/22/2023	1	779,000	3844.82	8,881			13,592		13,592	4,860				1,857		0001
INDEX/SPX13IS3E				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	01/04/2023	01/03/2024	1	381,269	3824		6,937		10,463		10,463	3,526				1,483		0001
INDEX/SPX13IS66				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	03/14/2023	03/14/2024	1	436,000	3919.29		7,543		10,100		10,100	2,557				1,470		0001
INDEX/SPX1138SA				CREDIT SUISSE (USA)																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	03/11/2023	03/11/2024	1	544,484	3862		7,003		9,489		9,489	2,465				1,919		0001
INDEX/SPX252836				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	09/29/2023	09/30/2024	1	866,000	4286.05		5,629		5,523		5,523	(106)				4,336		0001
INDEX/SPX13IS69				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	11/30/2022	11/30/2023	1	888,000	4080.11	15,362			20,458		20,458	8,269				1,815		0001
INDEX/SPX13IS66				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	04/03/2023	04/01/2024	1	3,248,000	100		81,850		94,976		94,976	13,126				11,531		0001
INDEX/SPXFO0E30				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	03/07/2023	03/07/2024	1	460,000	100		13,018		16,081		16,081	3,063				1,516		0001
INDEX/SPX021LS1				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	06/12/2023	06/12/2024	1	1,112,000	100		29,246		27,674		27,674	(1,571)				4,656		0001
INDEX/SPXFO0S1				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	12/30/2022	01/02/2024	1	275,000	100	5,225		7,608		7,608		2,480				698		0001
INDEX/SPXFO0166				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	12/02/2022	12/04/2023	1	1,061,000	4071.7	6,472		8,646		8,646		3,468				2,239		0001
INDEX/SPX13IS3I				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/14/2023	03/14/2024	1	656,000	3919.29		4,067		5,416		5,416	1,349				2,212		0001
INDEX/SPX13868				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	01/20/2023	01/19/2024	1	375,000	3972.61		6,788		9,227		9,227	2,439				1,034		0001
INDEX/SPX13IS4				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/02/2022	12/01/2023	1	587,000	4071.7	9,275		12,306		12,306		4,963				1,210		0001
INDEX/SPX13ISL				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/06/2023	06/06/2024	1	477,000	4283.85		5,247		5,011		5,011	(269)				1,974		0001
INDEX/SPX131SC				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	02/28/2023	02/28/2024	1	1,138,000	3970.15		7,169		9,286		9,286	2,116				3,660		0001
INDEX/SPX1355F				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	09/29/2023	09/27/2024	1	511,000	4288.05		4,957		4,857		4,857	(100)				2,548		0001
INDEX/SPX13IS68				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	05/25/2023	05/24/2024	1	863,000	4151.28		9,810		10,487		10,487	677				3,437		0001
INDEX/SPX13IS9I				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/10/2023	03/08/2024	1	455,089	3892		7,331		10,398		10,398	3,067				1,507		0001
INDEX/SPX13IS1				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	03/14/2023	03/14/2024	1	443,000	3919.29		4,784		6,362		6,362	1,578				1,494		0001
INDEX/SPX13859				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	12/27/2022	12/27/2023	1	801,000	3823.25	13,056		20,315		20,315		7,276				1,967		0001
INDEX/SPXFO0G4				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	01/09/2023	01/09/2024	1	563,000	3892.09		8,276		12,154		12,154	3,578				1,481		0001
INDEX/SPX13IS6E				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770XHC3ZE78	06/22/2023	06/24/2024	1	745,000	100		20,582		18,313		18,313	(2,249)				3,192		0001
INDEX/SPXFO0S1				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	08/25/2023	08/26/2024	1	702,000	4405.71		6,950		6,116		6,116	(834)				3,343		0001
INDEX/SPX13IS66				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/09/2023	06/11/2024	1	863,000	4298.86		5,782		5,488		5,488	(294)				3,607		0001
INDEX/SPX13IS7				BNP PARIBAS SA ...																		
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROMUISPUBMPROKSP83	03/09/2023	03/07/2024	1	689,710	3896		6,626		8,743		8,743	2,117				2,210		0001
INDEX/SPX1386X				BNP PARIBAS SA ...																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX004SU	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	03/08/2023	03/08/2024	1	3,138,000	100		76,587		96,763		96,763	20,06				10,388		0001	
Purchased Call/S&P 500 INDEX/SPXJ13IS3	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/11/2023	09/11/2024	1	597,000	100		14,030		11,778		11,778	(2,252)				2,910		0001	
Purchased Call/S&P 500 INDEX/SPX003S0	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	03/20/2023	03/19/2024	1	651,000	100		18,228		23,248		23,248	5,020				2,228		0001	
Purchased Call/S&P 500 INDEX/SPX13E89	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/06/2023	04/09/2024	1	605,000	405.02		10,890		12,686		12,686	1,796				2,194		0001	
Purchased Call/S&P 500 INDEX/SPX0058K	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/06/2023	02/06/2024	1	631,000	100		18,551		22,157		22,157	3,606				1,876		0001	
Purchased Call/S&P 500 INDEX/SPX00085	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	06/05/2023	06/04/2024	1	1,267,000	100		33,449		33,273		33,273	(176)				5,222		0001	
INDEX/SPX14068N	FixedAnnui tyHedge	N/A	Equi ty/Index	CITIBANK NA	11/23/2022	11/24/2023	1	665,000	100	19,388			27,203		27,203	10,947				1,271		0001	
Purchased Call/S&P 500 INDEX/SPX00086	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	06/05/2023	06/05/2024	1	590,000	100		14,986		14,885		14,885	(91)				2,437		0001	
INDEX/SPXJ13E3V	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/30/2023	08/30/2024	1	603,000	4514.87		6,030		4,718		4,718	(1,312)				2,888		0001	
INDEX/SPXJ13IS0	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/31/2022	10/31/2023	1	467,000	3871.98	4,670			7,827		7,827	3,191				680		0001	
Purchased Call/S&P 500 INDEX/SPXJ13G9P	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/15/2023	08/15/2024	1	1,413,000	100		27,695		23,861		23,861	(3,834)				6,615		0001	
INDEX/SPX00234	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	12/22/2022	12/22/2023	1	2,877,000	100	60,129			89,688		89,688	30,545				6,860		0001	
Purchased Call/S&P 500 INDEX/SPXJ13J52	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/04/2023	01/04/2024	1	1,224,000	3652.97		7,222		10,898		10,898	3,676				3,139		0001	
INDEX/SPX0008Y	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	02/28/2023	02/28/2024	1	763,000	100		22,585		28,671		28,671	6,086				2,454		0001	
Purchased Call/S&P 500 INDEX/SPX13F6X	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/21/2023	04/19/2024	1	593,000	4133.52		10,022		11,141		11,141	1,120				2,206		0001	
INDEX/SPXJ13SSX	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/27/2022	12/27/2023	1	600,000	3829.25	6,960			10,759		10,759	3,789				1,473		0001	
INDEX/SPXJ003Z	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/09/2022	12/11/2023	1	542,000	3934.38	7,209			10,606		10,606	4,040				1,204		0001	
Purchased Call/S&P 500 INDEX/SPXJ003S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	06/20/2023	06/20/2024	1	565,000	4988.71		11,291		9,658		9,658	(1,632)				2,488		0001	
INDEX/SPXJ13I92	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/20/2023	01/19/2024	1	1,714,000	3972.61		10,627		14,363		14,363	3,736				4,726		0001	
INDEX/SPXJ13I97	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/20/2023	01/22/2024	1	332,000	3972.61		5,710		7,764		7,764	2,053				928		0001	
Purchased Call/S&P 500 INDEX/SPX62U3E	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	12/13/2022	12/13/2023	1	897,000	100	25,580			34,604		34,604	13,458				2,109		0001	
Purchased Call/S&P 500 INDEX/SPX0009H	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	06/06/2023	06/06/2024	1	586,000	100		15,615		15,133		15,133	(482)				2,466		0001	
INDEX/SPXJ13IS0	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/02/2022	12/04/2023	1	340,000	4071.7	5,576			7,370		7,370	2,962				717		0001	
Purchased Call/S&P 500 INDEX/SPX13G9V	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/29/2023	03/28/2024	1	900,000	4027.81		14,940		18,568		18,568	3,628				3,160		0001	
INDEX/SPX13J54	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/09/2023	06/07/2024	1	509,000	4298.86		5,904		5,584		5,584	(321)				2,110		0001	
INDEX/SPXJ13I67	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/29/2023	09/27/2024	1	836,000	4288.05		5,434		5,334		5,334	(100)				4,169		0001	
INDEX/SPX0008K	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/28/2023	09/26/2024	1	275,000	100		6,738		6,840		6,840	103				1,369		0001	
Purchased Call/S&P 500 INDEX/SPX00053	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	07/13/2023	07/12/2024	1	361,000	4510.04		6,606		4,867		4,867	(1,739)				1,598		0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/13/2023	03/11/2024	1	652,000	100		17,800		23,951		23,951	6,151				2,79		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/11/2023	05/13/2024	1	560,000	100		14,336		15,886		15,886	1,560				2,203		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/28/2022	12/28/2023	1	1,280,000	3783.22	7,552			11,695		11,695	3,963				3,160		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/11/2023	07/11/2024	1	889,000	100		22,670		19,162		19,162	(3,507)				3,328		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/20/2023	06/18/2024	1	1,265,000	100		33,396		29,932		29,932	(3,464)				5,359		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	06/29/2023	07/01/2024	1	730,000	100		20,294		17,732		17,732	(2,562)				3,168		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	06/09/2023	06/10/2024	1	676,000	4298.86		4,529		4,298		4,298	(231)				2,620		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/21/2022	10/20/2023	1	2,080,000	3752.75	11,866			20,530		20,530	7,641				2,434		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	02/17/2023	02/16/2024	1	510,000	4079.09		5,559		6,848		6,848	1,289				1,574		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/28/2023	02/28/2024	1	735,000	3970.15		7,571		9,834		9,834	2,263				2,364		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/24/2023	04/24/2024	1	576,648	4137.04		11,648		12,925		12,925	1,277				2,171		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	02/17/2023	02/20/2024	1	570,000	4079.09		9,120		11,215		11,215	2,095				1,784		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/17/2023	02/16/2024	1	528,000	4079.09		9,398		11,547		11,547	2,149				1,629		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/17/2023	02/20/2024	1	1,440,000	4079.09		9,792		12,222		12,222	2,430				4,507		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/20/2023	06/20/2024	1	539,000	4988.71		6,091		5,281		5,281	(810)				2,292		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/09/2023	02/09/2024	1	1,177,000	4081.5		7,415		9,132		9,132	1,717				3,339		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/23/2022	12/22/2023	1	2,126,000	3844.82	12,756			19,146		19,146	6,769				5,069		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	10/26/2022	10/26/2023	1	911,000	3830.6	5,193			8,860		8,860	3,579				1,216		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/08/2022	12/08/2023	1	742,000	3963.51	7,484			10,882		10,882	4,207				1,613		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/06/2023	02/06/2024	1	590,000	4111.08		6,549		7,772		7,772	1,223				1,754		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	01/04/2023	01/03/2024	1	504,786	3824		8,946		13,563		13,563	4,618				1,288		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/29/2023	03/28/2024	1	702,000	4027.81		7,652		9,489		9,489	1,837				2,465		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/13/2023	07/12/2024	1	819,000	4510.04		9,419		7,022		7,022	(2,387)				3,625		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/11/2024	03/11/2024	1	685,086	3862		4,343		5,788		5,788	1,445				2,323		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/21/2022	11/21/2023	1	1,544,000	100	43,850			65,038		65,038	25,730				2,914		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/28/2023	02/28/2024	1	865,000	3970.15		12,702		16,458		16,458	3,757				2,139		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	04/12/2023	04/12/2024	1	1,405,000	100		38,778		45,020		45,020	6,242				5,135		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/08/2023	09/06/2024	1	1,015,000	4457.49		6,801		5,695		5,695	(1,105)				4,913		0001
INDEX/SPX13/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/24/2023	03/22/2024	1	492,000	3970.99		5,461		7,058		7,058	1,597				1,698		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/21/2023	04/23/2024	1	1,386,000	4133.52		9,148		10,050		10,050	903				5,206		0001
INDEX/SPX13190				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTDEVFH4HFF07349	02/06/2023	02/06/2024	1	898,000	4111.08		5,491		6,521		6,521	1,029				2,550		0001
INDEX/SPX150236				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTDEVFH4HFF07349	07/13/2023	07/12/2024	1	1,119,000	4510.04		7,609		5,904		5,904	(1,705)				4,953		0001
INDEX/SPX250691				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	03/14/2023	03/14/2024	1	544,000	100		14,797		19,478		19,478	4,082				1,834		0001
INDEX/SPX000811				BNP PARIBAS SA ...	03/14/2023	03/12/2024	1	826,380	3862		5,027		6,696		6,696	1,669				2,770		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/04/2023	08/06/2024	1	660,000	4478.03		4,488		3,593		3,593	(895)				3,046		0001
INDEX/SPX1385A				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/10/2023	03/08/2024	1	387,265	3992		3,433		4,839		4,839	1,406				1,216		0001
INDEX/SPX1373S				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/06/2022	10/06/2023	1	698,000	3744.52	4,048			6,959		6,959	2,008				447		0001
INDEX/SPXH13E3S				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/21/2022	10/20/2023	1	1,641,000	3752.75	16,082			28,325		28,325	10,679				1,921		0001
INDEX/SPXH136A				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/02/2022	12/04/2023	1	532,000	4071.7	5,426			7,278		7,278	2,924				1,123		0001
INDEX/SPXH133N				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/18/2023	07/18/2024	1	544,000	4554.98		3,754		2,653		2,653	(1,101)				2,433		0001
INDEX/SPX133SR				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXOTDEVFH4HFF07349	10/26/2022	10/26/2023	1	716,000	3830.6	7,088			12,158		12,158	4,959				955		0001
INDEX/SPX1501S0				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	04/11/2023	04/11/2024	1	866,000	100		22,516		25,774		25,774	3,258				3,157		0001
INDEX/SPX00F91				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/20/2023	07/22/2024	1	709,000	100		19,568		15,097		15,097	(4,471)				3,192		0001
INDEX/SPX133X				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/09/2023	05/09/2024	1	1,029,000	4119.17		6,699		7,490		7,490	802				4,013		0001
INDEX/SPX13M8				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/14/2023	03/12/2024	1	471,114	3862		4,996		6,672		6,672	1,676				1,579		0001
INDEX/SPX1395F				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/27/2023	02/27/2024	1	542,000	3982.24		8,238		10,634		10,634	2,395				1,737		0001
INDEX/SPX0081				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/31/2022	10/31/2023	1	521,000	3871.98	3,022			5,009		5,009	2,022				759		0001
INDEX/SPXH131P				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/07/2022	10/09/2023	1	568,000	3693.66	6,021			10,477		10,477	3,594				446		0001
INDEX/SPXH1E3S				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/06/2023	06/06/2024	1	410,000	4283.85		2,747		2,641		2,641	(106)				1,697		0001
INDEX/SPX131S8				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/30/2022	11/30/2023	1	477,000	4080.11	5,009			6,687		6,687	2,705				975		0001
INDEX/SPXH133S				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/20/2023	01/22/2024	1	377,000	3972.61		4,147		5,633		5,633	1,486				1,053		0001
INDEX/SPXH131S6				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	02/21/2023	02/21/2024	1	664,000	100		19,123		24,508		24,508	5,365				2,085		0001
INDEX/SPX0075P				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/24/2023	03/25/2024	1	734,000	3970.99		4,624		5,888		5,888	1,264				2,556		0001
INDEX/SPX134N				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/30/2023	08/30/2024	1	1,142,000	4514.87		7,651		6,032		6,032	(1,519)				5,470		0001
INDEX/SPX13E3U				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/18/2023	07/18/2024	1	552,000	4554.98		6,569		4,617		4,617	(1,952)				2,469		0001
INDEX/SPX00N5Z				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/17/2023	02/16/2024	1	2,985,000	4079.09		18,507		23,087		23,087	4,580				9,210		0001
INDEX/SPX1333R				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/21/2022	10/23/2023	1	1,032,000	3752.75	5,986			10,175		10,175	3,781				1,295		0001
INDEX/SPXH126C				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	12/07/2022	12/07/2023	1	638,000	3993.92	10,591			15,853		15,853	6,302				1,377		0001
INDEX/SPX17590				656SEF7LUP5170UK5573																		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CANADIAN IMPERIAL	06/12/2023	06/11/2024	1	776,000	100		22,970		21,789		21,789	(1,181)				3,243		0001
INDEX/SPX0080 ...				BANK OF COMI																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	10/21/2022	10/20/2023	1	518,000	3752.75	8,288			14,796		14,796	5,680				606		0001
INDEX/SPXH1368				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	02/08/2023	02/08/2024	1	2,451,000	100		63,236		74,988		74,988	11,762				7,342		0001
INDEX/SPX0059P																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	02/09/2023	02/09/2024	1	423,000	4081.5		4,653		5,683		5,683	1,030				1,272		0001
INDEX/SPX13280																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	03/24/2023	03/26/2024	1	695,000	3970.99		12,110		15,640		15,640	3,529				2,430		0001
INDEX/SPX13450																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	01/09/2023	01/09/2024	1	673,000	3692.09		4,442		6,467		6,467	2,025				1,770		0001
INDEX/SPXH1319D				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	10/31/2022	10/31/2023	1	503,000	3671.98	7,988			13,371		13,371	5,446				733		0001
INDEX/SPX008T				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	05/25/2023	05/28/2024	1	1,312,000	100		35,030		37,453		37,453	2,423				5,330		0001
INDEX/SPX008F				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	11/21/2022	11/20/2023	1	2,067,000	100	57,876			86,253		86,253	34,237				3,863		0001
INDEX/SPX000J6C																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	03/24/2023	03/26/2024	1	775,000	3970.99		5,348		6,827		6,827	1,479				2,706		0001
INDEX/SPX1348P																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	10/06/2022	10/06/2023	1	498,000	3744.52	4,980			8,687		8,687	3,301				319		0001
INDEX/SPXH13E86				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	10/26/2022	10/26/2023	1	555,000	3630.6	8,346			14,480		14,480	5,979				714		0001
INDEX/SPX1501S1																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	05/09/2023	05/09/2024	1	845,000	4119.17		11,070		12,443		12,443	1,374				3,295		0001
INDEX/SPX134S9																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	01/20/2023	01/22/2024	1	1,150,000	3972.61		7,130		9,624		9,624	2,494				3,213		0001
INDEX/SPXH13V5				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	06/20/2023	06/20/2024	1	893,000	4088.71		5,644		4,862		4,862	(782)				3,529		0001
INDEX/SPX139S0				CREDIT SUISSE (USA)																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	INC	02/28/2023	02/28/2024	1	776,000	3970.15		12,484		16,198		16,198	3,704				2,486		0001
INDEX/SPX250196																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	02/02/2023	02/02/2024	1	647,000	4179.76		11,581		12,750		12,750	1,169				1,893		0001
INDEX/SPX130S9																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	12/12/2022	12/12/2023	1	377,000	3990.56	6,107			8,657		8,657	3,373				843		0001
INDEX/SPXH13S0																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	02/22/2023	02/22/2024	1	736,000	3991.05		4,710		5,970		5,970	1,260				2,319		0001
INDEX/SPX134S5				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	04/24/2023	04/24/2024	1	1,347,000	4137.04		8,756		9,741		9,741	966				5,072		0001
INDEX/SPX131SJ																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	07/29/2023	07/29/2024	1	851,000	4582.23		5,787		4,030		4,030	(1,757)				3,877		0001
INDEX/SPX13S3S				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	03/13/2023	03/08/2024	1	365,066	3662		5,258		7,192		7,192	1,934				1,010		0001
INDEX/SPX008J																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	08/04/2023	08/05/2024	1	611,000	4478.03		4,155		3,324		3,324	(831)				2,815		0001
INDEX/SPX13688																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	12/12/2022	12/12/2023	1	803,000	3990.56	4,888			6,859		6,859	2,645				1,796		0001
INDEX/SPXH139S7				CANADIAN IMPERIAL																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BANK OF COMI	02/01/2024	02/01/2024	1	333,000	4119.21		6,260		7,325		7,325	1,065				970		0001
INDEX/SPX00586				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	02/06/2023	02/06/2024	1	593,000	4111.08		10,615		12,515		12,515	1,901				1,763		0001
INDEX/SPXW0849H																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	04/24/2023	04/24/2024	1	663,000	4137.04		8,553		9,457		9,457	904				2,486		0001
INDEX/SPX1319K																						
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA	12/07/2022	12/07/2023	1	951,000	3933.92	5,706			8,416		8,416	3,204				2,052		0001
INDEX/SPXH139S6																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/12/2023	01/12/2024	1	795,000	3983.17		4,850		6,651		6,651	1,802				2,122		0001
INDEX/SPX/H19S1																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/17/2023	07/17/2024	1	1,163,000	4522.79		8,025		5,912		5,912	(2,112)				5,192		0001
INDEX/SPX/H133N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/30/2023	07/01/2024	1	605,000	4450.38		7,139		5,706		5,706	(1,433)				2,626		0001
INDEX/SPX/H130E																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/07/2023	09/06/2024	1	999,000	4451.14		6,693		5,639		5,639	(1,055)				4,885		0001
INDEX/SPX/H1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/27/2022	12/27/2023	1	377,000	3829.25	3,732			5,758		5,758	2,022				926		0001
INDEX/SPX/H1353H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/17/2024	05/17/2024	1	1,139,503	4159		7,305		7,756		7,756	451				4,523		0001
INDEX/SPX/H130J																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/12/2023	01/12/2024	1	662,000	3983.17		7,745		10,690		10,690	2,944				1,767		0001
INDEX/SPX/H1362																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/08/2024	1	411,424	3918		7,131		9,889		9,889	2,758				1,362		0001
INDEX/SPX/H1368S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/04/2023	08/06/2024	1	548,000	4478.03		5,864		4,702		4,702	(1,161)				2,529		0001
INDEX/SPX/H1368B																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/23/2024	1	868,000	3970.04		8,854		11,651		11,651	2,797				2,745		0001
INDEX/SPX/H1349P																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/12/2023	06/12/2024	1	780,000	4338.93		5,226		4,787		4,787	(439)				3,286		0001
INDEX/SPX/H1309K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	05/04/2023	05/03/2024	1	639,000	4061.22		9,329		11,089		11,089	1,760				2,458		0001
INDEX/SPX/H2504S0																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/25/2024	1	472,000	3970.99		5,098		6,390		6,390	1,482				1,643		0001
INDEX/SPX/H13490																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/01/2023	1	745,000	4071.7	7,823			10,500		10,500	4,233				1,335		0001
INDEX/SPX/H1309K																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/21/2022	10/23/2023	1	611,000	3732.75	7,210			12,634		12,634	4,783				767		0001
INDEX/SPX/H1360																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	02/02/2023	02/02/2024	1	464,000	4179.76		5,058		5,384		5,384	527				1,398		0001
INDEX/SPX/H5029S																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/09/2023	02/09/2024	1	521,000	4081.5		8,753		10,644		10,644	1,892				1,567		0001
INDEX/SPX/H12331																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/21/2023	04/23/2024	1	351,000	4133.52		6,248		6,832		6,832	584				1,318		0001
INDEX/SPX/H13132																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE (USA)	03/01/2023	03/01/2024	1	3,110,000	100		75,573		97,926		97,926	22,353				10,068		0001
INDEX/SPX/H00981																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/14/2023	03/12/2024	1	548,346	3862		8,567		11,654		11,654	3,087				1,838		0001
INDEX/SPX/H250287																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/02/2022	11/02/2023	1	1,389,000	3759.69	8,056			13,537		13,537	4,971				2,088		0001
INDEX/SPX/H13189																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	06/13/2023	06/13/2024	1	424,000	4369.01		8,014		7,036		7,036	(977)				1,779		0001
INDEX/SPX/H13186																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/12/2023	01/12/2024	1	577,000	3983.17		10,213		14,157		14,157	3,944				1,540		0001
INDEX/SPX/H1363																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/08/2024	1	567,654	3862		5,865		6,758		6,758	892				1,879		0001
INDEX/SPX/H13687																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/23/2024	1	1,703,000	3970.04		10,729		13,940		13,940	3,211				5,385		0001
INDEX/SPX/H13490																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/26/2023	04/26/2024	1	668,000	4055.99		4,275		5,060		5,060	785				2,527		0001
INDEX/SPX/H13386																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	02/22/2023	02/22/2024	1	454,000	3991.05		8,354		10,800		10,800	2,446				1,431		0001
INDEX/SPX/H25005T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/29/2023	10/01/2024	1	728,000	4288.05		6,989		6,917		6,917	(71)				3,650		0001
INDEX/SPX/H1369A																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/29/2023	10/01/2024	1	1,124,000	4288.05		7,306		7,168		7,168	(138)				5,685		0001
INDEX/SPX/H1368B																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX13886	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/04/2023	08/02/2024	1	889,000	4478.03		6,045		4,834		4,884	(1,211)				4,077	0001	
Purchased Call/S&P 500 INDEX/SPX1388C	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/29/2023	09/27/2024	1	336,000	4288.05		6,693		6,626		6,626	(67)				1,775	0001	
Purchased Call/S&P 500 INDEX/SPX13550	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/28/2023	07/26/2024	1	854,000	4582.23		5,807		4,039		4,039	(1,768)				3,871	0001	
Purchased Call/S&P 500 INDEX/SPX1393Z	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/12/2022	12/12/2023	1	539,000	3990.56	5,336			7,536		7,536	2,919				1,205	0001	
Purchased Call/S&P 500 INDEX/SPXFO01S0	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/18/2023	07/18/2024	1	307,000	4554.98		6,109		4,203		4,203	(1,907)				1,373	0001	
Purchased Call/S&P 500 INDEX/SPX1336J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/01/2023	1	1,740,000	4071.7	10,614			14,205		14,205	5,719				3,586	0001	
Purchased Call/S&P 500 INDEX/SPX1393	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/20/2023	01/19/2024	1	780,000	3972.61		9,048		12,304		12,304	3,256				2,151	0001	
Purchased Call/S&P 500 INDEX/SPX1348S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/26/2024	1	677,000	3970.04		11,983		15,751		15,751	3,768				2,163	0001	
Purchased Call/S&P 500 INDEX/SPX138J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/02/2022	11/02/2023	1	884,000	3759.69	13,702			23,585		23,585	8,888				1,329	0001	
Purchased Call/S&P 500 INDEX/SPX2503Z	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/03/2023	04/03/2024	1	1,653,000	4124.51		9,918		12,098		12,098	2,180				5,900	0001	
Purchased Call/S&P 500 INDEX/SPX1393K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/08/2022	12/08/2023	1	470,000	3963.51	8,272			11,983		11,983	4,665				1,022	0001	
Purchased Call/S&P 500 INDEX/SPXFO0HR	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	04/26/2023	04/26/2024	1	959,000	100		25,605		30,279		30,279	4,673				3,628	0001	
Purchased Call/S&P 500 INDEX/SPXFO0E9J	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	04/04/2023	04/04/2024	1	825,000	100		22,523		26,332		26,332	3,809				2,953	0001	
Purchased Call/S&P 500 INDEX/SPX1500V	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/21/2022	11/21/2023	1	545,000	3949.94	5,614			8,549		8,549	3,446				1,029	0001	
Purchased Call/S&P 500 INDEX/SPX1349R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/24/2023	02/26/2024	1	1,414,000	3970.04		9,332		12,135		12,135	2,803				4,517	0001	
Purchased Call/S&P 500 INDEX/SPXFO0KSP	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	05/18/2023	05/17/2024	1	346,000	4198.05		6,368		6,655		6,655	287				1,381	0001	
Purchased Call/S&P 500 INDEX/SPX13X8N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/11/2022	11/10/2023	1	1,941,000	3992.93	11,452			17,330		17,330	7,201				3,253	0001	
Purchased Call/S&P 500 INDEX/SPXFO00SC	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/25/2023	07/25/2024	1	405,000	4567.46		5,063		3,534		3,534	(1,529)				1,833	0001	
Purchased Call/S&P 500 INDEX/SPX113F9P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/13/2023	04/12/2024	1	516,000	4146.22		5,728		6,440		6,440	713				1,886	0001	
Purchased Call/S&P 500 INDEX/SPX11309Z	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/01/2023	02/01/2024	1	689,000	4119.21		4,479		5,230		5,230	752				2,008	0001	
Purchased Call/S&P 500 INDEX/SPX1309B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/30/2023	06/28/2024	1	720,000	4450.38		4,896		3,957		3,957	(939)				3,108	0001	
Purchased Call/S&P 500 INDEX/SPX0003E	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	12/09/2022	12/08/2023	1	2,016,000	3934.38	12,096			17,827		17,827	6,668				4,363	0001	
Purchased Call/S&P 500 INDEX/SPX13X50	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/11/2022	11/10/2023	1	1,103,000	3992.93	11,140			17,062		17,062	7,121				1,848	0001	
Purchased Call/S&P 500 INDEX/SPXFO00S8	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	07/25/2023	07/25/2024	1	483,000	4567.46		3,333		2,348		2,348	(985)				2,186	0001	
Purchased Call/S&P 500 INDEX/SPX1500J	FixedAnnuity hedge	N/A	Equity/Index	INC	11/21/2022	11/21/2023	1	469,000	3949.94	7,645			11,635		11,635	4,682				885	0001	
Purchased Call/S&P 500 INDEX/SPX1309D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/30/2023	07/01/2024	1	421,000	4450.38		2,863		2,315		2,315	(547)				1,827	0001	
Purchased Call/S&P 500 INDEX/SPX13886	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/13/2023	03/08/2024	1	1,015,598	3862		6,288		7,209		7,209	920				3,362	0001	
Purchased Call/S&P 500 INDEX/SPX13857	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/04/2023	08/02/2024	1	453,000	4478.03		5,164		4,114		4,114	(1,050)				2,077	0001	
Purchased Call/S&P 500 INDEX/SPX13889	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/04/2023	08/05/2024	1	540,000	4478.03		5,886		4,713		4,713	(1,173)				2,488	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX1361	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	09/07/2023	09/06/2024	1	609,000	4451.14		6,029		5,102		5,102	(927)					2,948		0001
Purchased Call/S&P 500 INDEX/SPX600362	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ... 21G119DL770XHK3ZE78	10/10/2022	10/10/2023	1	450,000	3612.39	7,290			12,998		12,998	4,478					372		0001
Purchased Call/S&P 500 INDEX/SPX60036	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ... 21G119DL770XHK3ZE78	12/09/2022	12/08/2023	1	1,046,000	3934.38	12,970			19,226		19,226	7,230					2,274		0001
Purchased Call/S&P 500 INDEX/SPX60036A	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ... 21G119DL770XHK3ZE78	12/07/2022	12/07/2023	1	597,000	3933.92	6,030			8,928		8,928	3,341					1,288		0001
Purchased Call/S&P 500 INDEX/SPX11335L	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	06/12/2023	06/12/2024	1	487,000	4338.93		4,383		4,006		4,006	(377)					2,039		0001
Purchased Call/S&P 500 INDEX/SPX113390	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	05/18/2023	05/17/2024	1	715,000	4198.05		8,151		8,522		8,522	371					2,838		0001
Purchased Call/S&P 500 INDEX/SPX11339P	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	11/11/2022	11/13/2023	1	1,459,000	3992.93	8,608			12,988		12,988	5,372					2,533		0001
Purchased Call/S&P 500 INDEX/SPX11329K	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	06/29/2023	06/28/2024	1	1,035,000	4396.44		6,728		5,740		5,740	(988)					4,467		0001
Purchased Call/S&P 500 INDEX/SPX113939	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	05/26/2023	05/24/2024	1	1,763,000	4205.45		11,812		12,070		12,070	258					7,103		0001
Purchased Call/S&P 500 INDEX/SPX113490	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	02/24/2023	02/23/2024	1	842,000	3970.04		15,156		19,937		19,937	4,781					2,663		0001
Purchased Call/S&P 500 INDEX/SPX113931	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	03/13/2023	03/13/2024	1	1,308,000	3855.76		8,240		9,425		9,425	1,185					4,397		0001
Purchased Call/S&P 500 INDEX/SPX113934	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	03/13/2023	03/08/2024	1	466,280	3918		5,141		6,026		6,026	885					1,544		0001
Purchased Call/S&P 500 INDEX/SPX60036B	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ... 21G119DL770XHK3ZE78	10/20/2022	10/20/2023	1	321,000	3665.78	4,976			8,900		8,900	3,208					376		0001
Purchased Call/S&P 500 INDEX/SPX60036T	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA ... 02NEB1BXP4ROTDBPU41	06/29/2023	06/28/2024	1	459,000	4396.44		5,279		4,499		4,499	(780)					1,981		0001
Purchased Call/S&P 500 INDEX/SPX60036S	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ... 21G119DL770XHK3ZE78	07/17/2023	07/17/2024	1	514,000	4522.79		7,761		5,685		5,685	(2,076)					2,295		0001
Purchased Call/S&P 500 INDEX/SPX11319A	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	05/12/2023	05/10/2024	1	718,000	4124.08		10,267		11,527		11,527	1,259					2,806		0001
Purchased Call/S&P 500 INDEX/SPX60036S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA ... 02NEB1BXP4ROTDBPU41	03/21/2023	03/21/2024	1	576,000	4002.87		10,310		12,962		12,962	2,651					1,983		0001
Purchased Call/S&P 500 INDEX/SPX60036U	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ... 21G119DL770XHK3ZE78	08/14/2023	08/14/2024	1	299,000	4489.72		5,801		4,634		4,634	(1,167)					1,398		0001
Purchased Call/S&P 500 INDEX/SPX113190	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	04/25/2023	04/25/2024	1	445,000	4071.63		7,031		8,217		8,217	1,186					1,680		0001
Purchased Call/S&P 500 INDEX/SPX60036F	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA ... 02NEB1BXP4ROTDBPU41	04/26/2023	04/26/2024	1	557,000	4055.99		6,238		7,320		7,320	1,082					2,107		0001
Purchased Call/S&P 500 INDEX/SPX60036G	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA ... 02NEB1BXP4ROTDBPU41	04/26/2023	04/26/2024	1	552,000	4055.99		10,378		12,256		12,256	1,878					2,089		0001
Purchased Call/S&P 500 INDEX/SPX11333U	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	04/18/2023	04/18/2024	1	595,000	4154.87		6,664		7,374		7,374	710					2,208		0001
Purchased Call/S&P 500 INDEX/SPX113939	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	05/19/2023	05/17/2024	1	631,000	4191.98		7,193		7,555		7,555	361					2,504		0001
Purchased Call/S&P 500 INDEX/SPX11319Y	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	04/25/2023	04/25/2024	1	605,000	4071.63		3,872		4,548		4,548	676					2,284		0001
Purchased Call/S&P 500 INDEX/SPX11319R	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	06/13/2023	06/13/2024	1	496,000	4969.01		3,670		3,249		3,249	(421)					2,081		0001
INDEX/SPX11319B	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	11/08/2022	11/08/2023	1	1,197,000	3928.11	6,943			11,453		11,453	4,384					1,956		0001
Purchased Call/S&P 500 INDEX/SPX11319C	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	11/08/2022	11/08/2023	1	1,242,000	3928.11	12,420			20,724		20,724	8,010					2,030		0001
INDEX/SPX11319S	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP63	09/26/2023	09/26/2024	1	533,000	4273.53		3,411		4,650		4,650	1,238					2,654		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	05/19/2023	05/17/2024	1	1,159,000	4191.98		7,534		8,019		8,019	466				4,600		0001
INDEX/SPX1398	FixedAnnui tyhedge ...	N/A	Equi ty/Index	INC	05/04/2023	05/03/2024	1	1,337,000	4061.22		8,156		10,028		10,028	1,872				5,143		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/12/2023	05/10/2024	1	830,000	4124.08		5,395		6,018		6,018	623				3,244		0001
INDEX/SPX13989	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/28/2023	07/26/2024	1	711,000	4582.23		7,983		5,424		5,424	(2,539)				3,223		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/28/2023	07/30/2024	1	352,000	4582.23		6,934		4,632		4,632	(2,302)				1,606		0001
INDEX/SPX1355V	FixedAnnui tyhedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	08/17/2023	08/16/2024	1	1,022,000	4370.36		6,847		6,169		6,169	(679)				4,792		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	10/20/2022	10/20/2023	1	692,000	3665.78	6,436			11,308		11,308	3,993				810		0001
INDEX/SPX2003SA	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BANK OF COMI	09/26/2023	05/24/2024	1	369,000	4205.45		7,159		7,342		7,342	183				1,487		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/12/2023	05/13/2024	1	998,000	4124.08		8,069		9,038		9,038	969				2,317		0001
INDEX/SPX139NC	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/11/2023	01/11/2024	1	1,000,000	3969.61		11,700		16,285		16,285	4,365				2,656		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/19/2023	04/19/2024	1	686,000	4154.52		7,887		8,648		8,648	760				2,596		0001
INDEX/SPX13954	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/13/2023	03/13/2024	1	430,000	3855.76		4,472		5,263		5,263	791				1,446		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	03/13/2023	03/13/2024	1	843,000	3655.76		14,500		20,059		20,059	5,559				2,834		0001
INDEX/SPXF008E	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/26/2023	05/29/2024	1	407,000	4205.45		6,227		6,410		6,410	183				1,657		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/09/2022	12/11/2023	1	1,019,000	3934.38	6,216			8,969		8,969	3,391				2,263		0001
INDEX/SPXW055Y	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/11/2023	01/11/2024	1	710,000	3969.61		4,118		5,682		5,682	1,574				1,886		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/19/2023	05/21/2024	1	1,000,000	4191.98		6,500		6,914		6,914	414				4,003		0001
INDEX/SPX139C	FixedAnnui tyhedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/21/2023	02/21/2024	1	616,000	3997.34		3,942		4,982		4,982	1,039				1,935		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/03/2023	05/03/2024	1	1,045,000	4080.75		6,793		7,746		7,746	953				4,019		0001
INDEX/SPX139V	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/31/2023	03/28/2024	1	986,000	4109.31		6,132		7,348		7,348	1,216				3,473		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	12/06/2022	12/06/2023	1	1,095,000	3941.26	18,834			28,146		28,146	10,969				2,346		0001
INDEX/SPX150VX	FixedAnnui tyhedge ...	N/A	Equi ty/Index	INC	01/06/2023	01/08/2024	1	557,000	3985.08		9,358		13,889		13,889	4,541				1,458		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/30/2023	07/02/2024	1	593,000	4450.38		3,471		2,770		2,770	(700)				2,187		0001
INDEX/SPX1309F	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/30/2023	07/02/2024	1	437,000	4450.38		6,730		5,343		5,343	(1,387)				1,900		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/20/2022	10/20/2023	1	945,000	3665.78	5,481			9,356		9,356	3,212				1,106		0001
INDEX/SPX13530	FixedAnnui tyhedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	04/03/2023	04/03/2024	1	628,000	4124.51		10,676		12,318		12,318	1,642				2,242		0001
INDEX/SPX2503S1	FixedAnnui tyhedge ...	N/A	Equi ty/Index	INC	12/05/2022	12/05/2023	1	649,000	3996.84	6,750			9,722		9,722	3,785				1,980		0001
Purchased Call/S&P 500	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/18/2022	10/18/2023	1	985,000	3719.98	4,813			8,574		8,574	3,175				427		0001
INDEX/SPX1353H	FixedAnnui tyhedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...																		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SPXH35X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/05/2024	1	1,379,000	3895.08		8,274		12,073		12,073	3,789				3,354		0001
Purchased Call / S&P 500 INDEX/SPXH135X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/25/2023	04/25/2024	1	559,000	4071.63		6,205		7,291		7,291	1,086				2,110		0001
Purchased Call / S&P 500 INDEX/SPXH1290	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/09/2022	12/08/2023	1	400,000	3934.38	4,040			5,964		5,964	2,277				870		0001
Purchased Call / S&P 500 INDEX/SPXH1350	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/05/2023	07/05/2024	1	1,199,000	4446.82		14,148		11,398		11,398	(2,750)				5,241		0001
Purchased Call / S&P 500 INDEX/SPXH1350	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/22/2023	06/21/2024	1	504,000	4381.89		5,594		4,833		4,833	(762)				2,147		0001
Purchased Call / S&P 500 INDEX/SPXH1355	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/11/2023	09/11/2024	1	1,235,000	4487.46		8,275		6,741		6,741	(1,534)				6,021		0001
Purchased Call / S&P 500 INDEX/SPXH1399	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2023	05/20/2024	1	640,000	4191.98		7,296		7,659		7,659	363				2,557		0001
Purchased Call / S&P 500 INDEX/SPXH139E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2023	05/21/2024	1	884,000	4191.98		11,423		12,003		12,003	580				2,738		0001
Purchased Call / S&P 500 INDEX/SPXH1355	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/21/2023	06/21/2024	1	739,000	4365.69		8,351		7,415		7,415	(935)				3,148		0001
Purchased Call / S&P 500 INDEX/SPXH1509P	FixedAnnuity hedge	N/A	Equity/Index	INC	01/27/2023	01/26/2024	1	389,000	4070.56		4,279		5,306		5,306	1,027				1,106		0001
Purchased Call / S&P 500 INDEX/SPXH1793H	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	10/13/2022	10/13/2023	1	669,000	3693.91	3,874			6,640		6,640	2,349				630		0001
Purchased Call / S&P 500 INDEX/SPFH00451	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	01/24/2023	01/24/2024	1	917,000	4016.95		10,637		13,724		13,724	3,086				2,985		0001
Purchased Call / S&P 500 INDEX/SPXH135X	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/06/2023	09/04/2024	1	483,187	4516		6,634		5,411		5,411	(1,223)				2,332		0001
Purchased Call / S&P 500 INDEX/SPXH1300	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/24/2023	05/24/2024	1	486,000	4115.24		3,208		3,522		3,522	315				1,959		0001
Purchased Call / S&P 500 INDEX/SPXH1359	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/23/2023	06/25/2024	1	881,000	4346.33		5,374		4,844		4,844	(530)				3,782		0001
Purchased Call / S&P 500 INDEX/SPFH135Z	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/05/2024	1	737,000	3895.08		8,697		12,800		12,800	4,104				1,900		0001
Purchased Call / S&P 500 INDEX/SPFH005F	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	07/20/2023	07/19/2024	1	404,000	4534.87		4,767		3,489		3,489	(1,278)				1,810		0001
Purchased Call / S&P 500 INDEX/SPX25069P	FixedAnnuity hedge	N/A	Equity/Index	INC	06/26/2023	06/26/2024	1	1,086,000	4328.82		7,168		6,775		6,775	(392)				4,670		0001
Purchased Call / S&P 500 INDEX/SPXH1315S	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/24/2023	01/24/2024	1	840,000	4016.95		5,292		6,853		6,853	1,361				2,368		0001
Purchased Call / S&P 500 INDEX/SPX2005G	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COM	12/09/2022	12/08/2023	1	680,000	3934.38	12,852			19,109		19,109	7,239				1,478		0001
Purchased Call / S&P 500 INDEX/SPXH139E	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/12/2023	05/14/2024	1	752,000	4124.08		10,754		12,056		12,056	1,302				2,965		0001
Purchased Call / S&P 500 INDEX/SPXH139B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/12/2023	05/13/2024	1	734,000	4124.08		4,771		5,317		5,317	546				2,888		0001
Purchased Call / S&P 500 INDEX/SPXH1509SU	FixedAnnuity hedge	N/A	Equity/Index	INC	12/05/2022	12/05/2023	1	326,000	3998.84	5,249			7,566		7,566	2,929				893		0001
Purchased Call / S&P 500 INDEX/SPXH1300	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/24/2023	05/24/2024	1	303,258	4115.24		5,944		6,534		6,534	590				1,222		0001
Purchased Call / S&P 500 INDEX/SPXH1393	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/19/2023	04/19/2024	1	1,024,000	4154.52		6,656		7,330		7,330	674				3,809		0001
Purchased Call / S&P 500 INDEX/SPXH139D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2023	05/21/2024	1	558,000	4191.98		6,194		6,491		6,491	297				2,234		0001
Purchased Call / S&P 500 INDEX/SPXH1335T	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/18/2023	04/18/2024	1	599,000	4154.87		3,829		4,218		4,218	389				2,185		0001
Purchased Call / S&P 500 INDEX/SPXH139D	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/12/2023	05/14/2024	1	849,000	4124.08		5,519		6,147		6,147	629				3,348		0001
Purchased Call / S&P 500 INDEX/SPXH135N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/18/2023	09/18/2024	1	1,616,000	4453.53		10,827		9,122		9,122	(1,705)				7,957		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX/H1360	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	12/06/2022	12/06/2023	1	910,000	394.26	5,460			8,037		8,037	3,080				1,949		0001	
Purchased Call/S&P 500 INDEX/SPX/250090	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXDTEVDFH4HCF07349 SOCIETE GENERALE SA	02/21/2023	02/21/2024	1	889,000	397.34		9,799		12,620		12,620	2,821				2,823		0001	
Purchased Call/S&P 500 INDEX/SPX/A0556T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NIEB1BXP40TD8PU41	01/27/2023	01/29/2024	1	420,000	4070.56		7,182		8,881		8,881	1,699				1,209		0001	
Purchased Call/S&P 500 INDEX/SPX/250090	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXDTEVDFH4HCF07349 INC	02/21/2023	02/21/2024	1	608,000	397.34		11,126		14,417		14,417	3,291				1,909		0001	
Purchased Call/S&P 500 INDEX/SPX/C125K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	09/18/2023	09/18/2024	1	369,000	4453.53		7,122		5,957		5,957	(1,165)				1,817		0001	
Purchased Call/S&P 500 INDEX/SPX/J1940	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/15/2023	08/15/2024	1	494,000	4437.86		3,310		2,811		2,811	(498)				2,313		0001	
Purchased Call/S&P 500 INDEX/SPX/13436	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	02/22/2023	02/22/2024	1	422,000	3991.05		4,600		5,945		5,945	1,345				1,330		0001	
Purchased Call/S&P 500 INDEX/SPX/A0558A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NIEB1BXP40TD8PU41	05/03/2023	05/03/2024	1	452,000	4090.75		8,181		9,331		9,331	1,150				1,739		0001	
Purchased Call/S&P 500 INDEX/SPX/J133Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/20/2023	07/19/2024	1	627,000	4534.87		4,326		3,147		3,147	(1,179)				2,809		0001	
Purchased Call/S&P 500 INDEX/SPX/1333K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/31/2023	04/01/2024	1	691,000	4109.31		4,284		5,129		5,129	845				2,453		0001	
Purchased Call/S&P 500 INDEX/SPX/J1355U	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/28/2023	07/30/2024	1	1,101,000	4582.23		8,258		5,724		5,724	(2,534)				5,024		0001	
Purchased Call/S&P 500 INDEX/SPX/C125I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/11/2022	11/13/2023	1	568,000	3992.93	7,668			11,645		11,645	4,904				986		0001	
Purchased Call/S&P 500 INDEX/SPX/H133B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/19/2023	01/19/2024	1	864,000	3989.85		9,936		14,109		14,109	4,173				2,382		0001	
Purchased Call/S&P 500 INDEX/SPX/1319D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CANADIAN IMPERIAL	05/26/2023	05/29/2024	1	620,000	4205.45		3,906		4,033		4,033	127				2,524		0001	
Purchased Call/S&P 500 INDEX/SPX/P009D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/25/2023	07/25/2024	1	444,000	4567.46		8,791		6,017		6,017	(2,775)				2,009		0001	
Purchased Call/S&P 500 INDEX/SPX/1203T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/05/2023	04/05/2024	1	624,000	4090.38		10,608		12,562		12,562	1,954				2,239		0001	
Purchased Call/S&P 500 INDEX/SPX/H133A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/19/2023	01/19/2024	1	856,000	3989.85		5,307		7,410		7,410	2,103				2,380		0001	
Purchased Call/S&P 500 INDEX/SPX/J13KST	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/26/2023	09/26/2024	1	515,000	4273.53		4,883		3,739		3,739	(1,154)				2,564		0001	
Purchased Call/S&P 500 INDEX/SPX/12K9I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	05/03/2023	05/03/2024	1	795,000	4090.75		8,666		9,936		9,936	1,270				3,059		0001	
Purchased Call/S&P 500 INDEX/SPX/15029I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC EXDTEVDFH4HCF07349	02/08/2023	02/08/2024	1	349,000	4117.86		3,909		4,555		4,555	646				1,045		0001	
Purchased Call/S&P 500 INDEX/SPX/1315I	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/08/2023	02/08/2024	1	400,000	4117.86		7,400		8,646		8,646	1,246				1,198		0001	
Purchased Call/S&P 500 INDEX/SPX/1333L	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CANADIAN IMPERIAL	03/31/2023	04/01/2024	1	419,000	4109.31		5,573		6,382		6,382	1,009				1,487		0001	
Purchased Call/S&P 500 INDEX/SPX/E009R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI SOCIETE GENERALE SA	10/17/2022	10/17/2023	1	520,000	3977.95	5,148			9,032		9,032	3,241				561		0001	
Purchased Call/S&P 500 INDEX/SPX/A0535A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NIEB1BXP40TD8PU41	04/17/2023	04/17/2024	1	488,000	4151.32		5,129		5,664		5,664	535				1,843		0001	
Purchased Call/S&P 500 INDEX/SPX/H1366F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/19/2022	12/19/2023	1	545,000	3817.66	5,559			8,659		8,659	3,065				1,276		0001	
Purchased Call/S&P 500 INDEX/SPX/J130C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/30/2023	06/28/2024	1	419,000	4450.38		4,525		3,625		3,625	(900)				1,809		0001	
Purchased Call/S&P 500 INDEX/SPX/13683	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/13/2023	03/09/2024	1	1,265,617	3918		7,658		8,914		8,914	1,256				4,190		0001	
Purchased Call/S&P 500 INDEX/SPX/1303P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/18/2023	05/17/2024	1	1,185,000	4198.05		7,821		8,164		8,164	343				4,703		0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SP600282	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	08/17/2023	08/16/2024	1	782,000	4370.36		7,742		7,020		7,020	(722)					3,667	0001	
Purchased Call/S&P 500 INDEX/SPX150USJ	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	11/21/2022	11/21/2023	1	523,000	3949.94	3,138			4,723		4,723	1,903					987	0001	
Purchased Call/S&P 500 INDEX/SPX138SJ	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/28/2023	03/28/2024	1	653,000	3971.27		7,062		9,083		9,083	2,000					2,293	0001	
Purchased Call/S&P 500 INDEX/SPX2506S0	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	06/23/2023	06/21/2024	1	468,000	4348.33		5,101		4,696		4,696	(405)					1,994	0001	
Purchased Call/S&P 500 INDEX/SPXH13ESR	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/10/2022	10/10/2023	1	580,000	3612.39	3,190			5,492		5,492	1,805					480	0001	
Purchased Call/S&P 500 INDEX/SPX600US	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMMERCE CANADIAN IMPERIAL SOCIETE GENERALE SA	08/14/2023	08/14/2024	1	1,395,000	4489.72		8,510		6,843		6,843	(1,667)					6,521	0001	
Purchased Call/S&P 500 INDEX/SPX400NSG	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/22/2023	03/22/2024	1	474,000	3966.97		8,485		11,018		11,018	2,533					1,636	0001	
Purchased Call/S&P 500 INDEX/SPXJ13J60	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/18/2023	09/16/2024	1	467,950	4457		9,009		7,519		7,519	(1,490)					2,298	0001	
Purchased Call/S&P 500 INDEX/SPX400NSR	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/31/2023	03/28/2024	1	533,000	4109.31		9,061		10,624		10,624	1,563					1,871	0001	
Purchased Call/S&P 500 INDEX/SPX600286	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE	08/15/2023	08/15/2024	1	422,000	4437.86		4,220		3,575		3,575	(645)					1,976	0001	
Purchased Call/S&P 500 INDEX/SPXH133SC	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	10/17/2022	10/17/2023	1	500,000	3677.95	2,850			4,962		4,962	1,730					540	0001	
Purchased Call/S&P 500 INDEX/SPX1406S0	FixedAnnuity Hedge	N/A	Equity/Index	CITIBANK NA	11/30/2022	11/30/2023	1	1,119,000	100	33,682			45,015		45,015	18,128					2,287	0001	
Purchased Call/S&P 500 INDEX/SPX13PSA	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/19/2023	05/20/2024	1	716,000	4191.98		4,654		4,952		4,952	298					2,860	0001	
Purchased Call/S&P 500 INDEX/SPXH132SJ	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/27/2023	01/26/2024	1	597,000	4070.56		11,104		13,702		13,702	2,597					1,697	0001	
Purchased Call/S&P 500 INDEX/SPXH130S0	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/05/2024	1	468,000	3985.08		8,143		12,085		12,085	3,942					1,206	0001	
Purchased Call/S&P 500 INDEX/SPX617S0	FixedAnnuity Hedge	N/A	Equity/Index	BARCLAYS PLC	10/13/2022	10/13/2023	1	442,000	3669.91	6,851			12,292		12,292	4,497					417	0001	
Purchased Call/S&P 500 INDEX/SPXE00PS	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE	10/17/2022	10/17/2023	1	490,000	3677.95	7,105			12,644		12,644	4,609					529	0001	
Purchased Call/S&P 500 INDEX/SPXH13J30	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	11/16/2022	11/16/2023	1	746,000	3958.79	12,533			19,047		19,047	7,788					1,338	0001	
Purchased Call/S&P 500 INDEX/SPX4003SN	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/19/2023	04/19/2024	1	553,000	4154.52		9,678		10,600		10,600	923					2,057	0001	
Purchased Call/S&P 500 INDEX/SPX150S0	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	01/27/2023	01/26/2024	1	1,404,000	4070.56		8,845		11,066		11,066	2,221					3,991	0001	
Purchased Call/S&P 500 INDEX/SPXH130SH	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/10/2023	01/10/2024	1	595,000	3919.25		6,843		9,938		9,938	3,095					1,573	0001	
Purchased Call/S&P 500 INDEX/SPX130S	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	04/05/2023	04/05/2024	1	450,000	4090.38		4,905		5,843		5,843	938					1,615	0001	
Purchased Call/S&P 500 INDEX/SPXJ135ST	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/28/2023	07/29/2024	1	551,000	4582.23		6,502		4,447		4,447	(2,054)					2,510	0001	
Purchased Call/S&P 500 INDEX/SPX13JSS	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/13/2023	06/13/2024	1	405,000	4369.01		4,577		4,044		4,044	(532)					1,689	0001	
Purchased Call/S&P 500 INDEX/SPX1502SL	FixedAnnuity Hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMMERCE	02/08/2023	02/08/2024	1	1,253,000	4117.86		8,145		9,461		9,461	1,317					3,753	0001	
Purchased Call/S&P 500 INDEX/SPXE003SH	FixedAnnuity Hedge	N/A	Equity/Index	BANK OF COMMERCE CREDIT SUISSE (USA) INC	12/09/2022	12/11/2023	1	407,000	3934.38	7,000			10,405		10,405	3,953					904	0001	
Purchased Call/S&P 500 INDEX/SPX150S0I	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	12/06/2022	12/06/2023	1	498,000	3941.26	5,179			7,693		7,693	3,005					1,067	0001	
Purchased Call/S&P 500 INDEX/SPXH13J3C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	01/19/2023	01/19/2024	1	416,000	3989.85		7,488		10,624		10,624	3,136					1,147	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/03/2023	02/05/2024	1	680,000	438.48		4,420		5,083		5,083	863				2,013		0001
INDEX/SPX131S1																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/28/2023	05/28/2024	1	659,000	4205.45		5,470		5,617		5,617	147				2,677		0001
INDEX/SPX131R3C																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/11/2022	11/10/2023	1	727,000	3982.93	11,414			17,445		17,445	5,414				1,238		0001
INDEX/SPX132H																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/06/2023	09/06/2024	1	696,000	4465.48		5,846		4,819		4,819	(1,027)				3,369		0001
INDEX/SPX133GJ																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/22/2023	03/22/2024	1	1,311,000	3968.97		8,390		10,686		10,686	2,256				4,526		0001
INDEX/SPX133SJJ																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/22/2023	06/21/2024	1	1,157,000	4381.89		7,868		6,824		6,824	(1,043)				4,929		0001
INDEX/SPX133N																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/22/2023	08/22/2024	1	446,000	4387.55		2,676		2,395		2,395	(281)				2,111		0001
INDEX/SPX133P																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/16/2022	11/16/2023	1	1,118,000	3965.79	6,708			10,070		10,070	4,066				2,006		0001
INDEX/SPX133SK																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/16/2022	11/16/2023	1	915,000	3968.79	9,516			14,303		14,303	5,808				1,642		0001
INDEX/SPX133SL																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/18/2022	10/18/2023	1	1,062,000	3719.98	6,160			10,520		10,520	3,812				1,179		0001
INDEX/SPX133SF																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/21/2023	06/21/2024	1	965,000	4365.69		6,582		5,784		5,784	(778)				4,111		0001
INDEX/SPX133SA				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	03/21/2023	03/21/2024	1	453,000	4002.87		2,784		3,446		3,446	682				1,497		0001
INDEX/SPXF003S				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/14/2023	08/14/2024	1	355,000	4489.72		3,657		2,959		2,959	(698)				1,659		0001
INDEX/SPX001ST																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/18/2022	10/18/2023	1	776,000	3719.98	7,605			13,446		13,446	4,596				862		0001
INDEX/SPX133SG																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/05/2023	07/05/2024	1	893,000	4446.82		5,644		4,598		4,598	(1,046)				3,628		0001
INDEX/SPX133SZ																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/06/2023	01/05/2024	1	440,000	3895.08		4,400		6,512		6,512	2,112				1,134		0001
INDEX/SPX133SY																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/06/2023	09/06/2024	1	352,000	4462.48		6,829		5,619		5,619	(1,210)				1,704		0001
INDEX/SPX133SV																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/03/2023	02/02/2024	1	887,000	4136.48		16,676		19,176		19,176	2,500				2,995		0001
INDEX/SPX13190																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/03/2023	02/05/2024	1	652,000	4136.48		9,922		11,493		11,493	1,570				1,871		0001
INDEX/SPX1131S2				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	04/20/2023	04/22/2024	1	340,000	100		8,398		9,323		9,323	925				1,274		0001
INDEX/SPXF003BU				CANADIAN IMPERIAL																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/25/2022	10/25/2023	1	741,000	3869.11	4,224			7,227		7,227	2,874				970		0001
INDEX/SPX60R86																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/05/2023	04/05/2024	1	1,071,000	4090.38		6,640		8,023		8,023	1,983				3,843		0001
INDEX/SPX1333R																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	05/15/2023	05/13/2024	1	813,000	100		23,089		25,645		25,645	2,556				3,189		0001
INDEX/SPXF00KSD																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/11/2023	01/11/2024	1	501,000	3969.61		9,118		12,803		12,803	3,685				1,331		0001
INDEX/SPX131SV																						
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/28/2023	09/26/2024	1	488,000	4273.53		9,077		9,192		9,192	115				2,430		0001
INDEX/SPX133GU				SOCIETE GENERALE SA																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB18XP-ROT08PU41	04/13/2023	04/12/2024	1	507,000	4146.22		8,873		9,958		9,958	1,066				1,853		0001
INDEX/SPX409P90				CREDIT SUISSE (USA)																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7EVDH4H0FF07349	02/21/2023	02/21/2024	1	458,000	3997.34		7,740		9,986		9,986	2,246				1,438		0001
INDEX/SPX25009P				CREDIT SUISSE (USA)																		
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	03/31/2023	03/28/2024	1	510,000	4109.31		5,508		6,543		6,543	1,035				1,791		0001
INDEX/SPX2626U				EXD7EVDH4H0FF07349																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX131SR	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/08/2023	06/07/2024	1	682,000	4293.93		4,589		4,355		4,355	(215)				2,828	0001	
Purchased Call11/S&P 500 INDEX/SPXH131S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/06/2023	01/08/2024	1	680,000	3895.08		7,004		10,343		10,343	3,339				1,780	0001	
Purchased Call11/S&P 500 INDEX/SPX600388	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	08/22/2023	08/22/2024	1	1,073,000	100		23,821		21,508		21,508	(2,313)				5,078	0001	
Purchased Call11/S&P 500 INDEX/SPX131S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/27/2023	06/27/2024	1	1,000,000	100		26,600		23,920		23,920	(2,680)				4,308	0001	
Purchased Call11/S&P 500 INDEX/SPX250250	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	03/28/2023	03/28/2024	1	570,000	3971.27		3,477		4,563		4,563	1,086				2,001	0001	
Purchased Call11/S&P 500 INDEX/SPX13030	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/15/2023	05/15/2024	1	564,000	4136.28		10,434		11,450		11,450	1,016				2,229	0001	
Purchased Call11/S&P 500 INDEX/SPX150294	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	02/02/2023	02/02/2024	1	1,157,000	4179.76		7,521		8,309		8,309	789				3,385	0001	
Purchased Call11/S&P 500 INDEX/SPXH131S3C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/02/2022	11/02/2023	1	654,000	3759.69	6,540			11,135		11,135	4,135				983	0001	
Purchased Call11/S&P 500 INDEX/SPX13998	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/21/2023	03/21/2024	1	555,000	4002.87		6,105		7,631		7,631	1,526				1,910	0001	
Purchased Call11/S&P 500 INDEX/SPX150190	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	01/27/2023	01/26/2024	1	549,000	4070.56		6,917		8,526		8,526	1,609				1,561	0001	
Purchased Call11/S&P 500 INDEX/SPX150095	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	11/17/2022	11/17/2023	1	569,000	3946.56	9,332			14,448		14,448	5,854				1,032	0001	
Purchased Call11/S&P 500 INDEX/SPXH13538	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/17/2022	10/17/2023	1	677,000	3677.95	2,911			5,039		5,039	1,749				731	0001	
Purchased Call11/S&P 500 INDEX/SPX1353J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/17/2023	04/17/2024	1	1,080,000	4151.32		6,912		7,751		7,751	839				3,997	0001	
Purchased Call11/S&P 500 INDEX/SPX500R87	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	10/25/2022	10/25/2023	1	1,300,000	3659.11	13,622			23,618		23,618	9,502				1,819	0001	
Purchased Call11/S&P 500 INDEX/SPX15019P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	12/21/2022	12/21/2023	1	1,044,000	3878.44	6,160			9,357		9,357	3,504				2,474	0001	
Purchased Call11/S&P 500 INDEX/SPX1719N	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ...	10/13/2022	10/13/2023	1	566,000	3669.91	5,773			10,124		10,124	3,637				534	0001	
Purchased Call11/S&P 500 INDEX/SPXF0036S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL ...	04/18/2023	04/18/2024	1	1,287,000	100		35,393		39,088		39,088	3,695				4,775	0001	
Purchased Call11/S&P 500 INDEX/SPXH131S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/10/2023	01/10/2024	1	764,000	3919.25		4,584		6,599		6,599	2,015				2,019	0001	
Purchased Call11/S&P 500 INDEX/SPXF00B56	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	03/29/2023	04/01/2024	1	1,136,000	100		30,899		38,590		38,590	7,691				4,033	0001	
Purchased Call11/S&P 500 INDEX/SPX13K3D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/01/2023	05/01/2024	1	1,605,000	100		46,545		50,171		50,171	3,626				6,145	0001	
Purchased Call11/S&P 500 INDEX/SPX1309V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/18/2023	05/17/2024	1	1,081,280	4159		12,532		13,286		13,286	754				4,292	0001	
Purchased Call11/S&P 500 INDEX/SPX1393A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/26/2023	05/24/2024	1	1,025,000	4205.45		11,788		12,141		12,141	354				4,130	0001	
Purchased Call11/S&P 500 INDEX/SPX1335V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/18/2023	04/18/2024	1	689,000	4154.87		12,372		13,634		13,634	1,262				2,594	0001	
Purchased Call11/S&P 500 INDEX/SPXF00360	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	04/17/2023	04/16/2024	1	1,293,000	100		33,877		38,409		38,409	4,533				4,774	0001	
Purchased Call11/S&P 500 INDEX/SPX150190	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	12/21/2022	12/21/2023	1	806,000	3978.44	8,947			13,637		13,637	5,100				1,910	0001	
Purchased Call11/S&P 500 INDEX/SPX500U9P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	11/25/2022	11/27/2023	1	428,000	4026.12	7,447			10,427		10,427	4,194				853	0001	
Purchased Call11/S&P 500 INDEX/SPX60009K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	10/12/2022	10/12/2023	1	455,000	3577.03	7,280			13,129		13,129	4,361				412	0001	
Purchased Call11/S&P 500 INDEX/SPX13K3F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/01/2023	05/01/2024	1	1,404,000	4167.87		9,266		9,928		9,928	682				5,375	0001	
Purchased Call11/S&P 500 INDEX/SPX15019C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ...	11/28/2022	11/28/2023	1	537,000	3963.94	9,129			13,555		13,555	5,969				1,080	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/03/2023	01/02/2024	1	3,357,000	100		81,455		120,853		120,853	39,398				9,025		0001
INDEX/S&P62IF54																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	03/21/2023	03/21/2024	1	426,000	100		11,928		14,578		14,578	2,650				1,466		0001
INDEX/S&P140750																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/22/2023	08/21/2024	1	591,964	4385		11,482		10,130		10,130	(1,351)				2,797		0001
INDEX/S&P1233C																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/01/2023	06/03/2024	1	564,000	100		14,326		14,706		14,706	381				2,320		0001
INDEX/S&P1133SN																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	05/15/2023	05/14/2024	1	1,249,000	100		33,848		37,514		37,514	3,666				4,925		0001
INDEX/S&PFO0KSE																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/17/2022	10/17/2023	1	379,000	100	10,802			18,295		18,295	6,083				409		0001
INDEX/S&P200P90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	08/30/2023	08/30/2024	1	1,271,000	100		29,487		23,822		23,822	(5,665)				6,088		0001
INDEX/S&P6005E1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/10/2022	10/10/2023	1	508,000	3612.39	5,000			8,855		8,855	2,990				420		0001
INDEX/S&P6000E1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	04/03/2023	04/03/2024	1	623,000	4124.51		6,105		7,233		7,233	1,127				2,224		0001
INDEX/S&P2503S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/08/2022	11/08/2023	1	993,000	3828.11	15,138			25,604		25,604	10,052				1,607		0001
INDEX/S&P405B9V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/21/2022	12/21/2023	1	777,000	3878.44	12,888			19,902		19,902	7,512				1,841		0001
INDEX/S&P150ISR																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/18/2022	10/18/2023	1	630,000	3719.98	10,773			19,352		19,352	7,221				700		0001
INDEX/S&P600P9I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/26/2023	06/26/2024	1	554,000	4328.82		9,262		8,590		8,590	(682)				2,382		0001
INDEX/S&P2506S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/31/2023	04/02/2024	1	342,000	4109.31		6,293		7,390		7,390	1,097				1,217		0001
INDEX/S&P400NIS																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/17/2022	11/17/2023	1	614,000	3946.56	5,956			9,144		9,144	3,710				1,113		0001
INDEX/S&P150Q9F																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/13/2023	04/12/2024	1	1,041,000	4146.22		6,662		7,506		7,506	844				3,804		0001
INDEX/S&P11F80																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/10/2023	01/10/2024	1	815,000	3919.25		11,439		16,655		16,655	5,216				1,626		0001
INDEX/S&P19IS1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/10/2022	11/10/2023	1	878,000	3956.37	5,180			8,001		8,001	3,278				1,471		0001
INDEX/S&P1H1K5I																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/22/2023	05/21/2024	1	1,051,000	100		29,218		30,619		30,619	1,407				4,208		0001
INDEX/S&P12P90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	06/23/2023	06/21/2024	1	952,000	4348.33		6,283		5,854		5,854	(429)				4,056		0001
INDEX/S&P2506SN																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/10/2023	01/05/2024	1	98,482	3885		.864		1,255		1,255	381				241		0001
INDEX/S&P1H19ISK																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/25/2022	10/25/2023	1	913,000	3859.11	14,425			25,102		25,102	10,262				1,195		0001
INDEX/S&P600R8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/28/2023	04/29/2024	1	774,000	4169.48		5,031		5,471		5,471	440				2,949		0001
INDEX/S&P113IUS																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	01/03/2023	01/03/2024	1	412,000	100		8,611		12,677		12,677	4,066				1,051		0001
INDEX/S&P62IF55																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/31/2023	04/02/2024	1	1,038,000	4109.31		6,436		7,701		7,701	1,266				3,695		0001
INDEX/S&P1133M																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/17/2023	08/19/2024	1	718,000	100		19,242		17,733		17,733	(1,509)				3,382		0001
INDEX/S&P1J38C																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/23/2023	06/21/2024	1	418,000	4348.33		8,235		7,315		7,315	(919)				1,781		0001
INDEX/S&P119IS6																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/22/2023	03/22/2024	1	705,000	3886.97		7,544		9,710		9,710	2,167				2,434		0001
INDEX/S&P1198SV																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX600SL	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	11/25/2022	11/24/2023	1	1,297,000	4026.12	7,912			11,076		11,076	4,472				2,517		0001	
Purchased Call/S&P 500 INDEX/SPX13X36	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/01/2023	05/01/2024	1	452,000	4167.87	5,108	5,108		5,532		5,532	424				1,730		0001	
Purchased Call/S&P 500 INDEX/SPX600SN	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	04/17/2023	04/15/2024	1	869,000	100		24,506		27,763		27,763	3,257				3,200		0001	
Purchased Call/S&P 500 INDEX/SPXH13N63	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/25/2022	11/27/2023	1	1,344,000	4026.12	7,795			10,889		10,889	4,396				2,679		0001	
Purchased Call/S&P 500 INDEX/SPX13X3H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/01/2023	05/01/2024	1	545,000	4167.87	9,538	9,538		10,319		10,319	781				2,087		0001	
Purchased Call/S&P 500 INDEX/SPX1338U	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/28/2023	04/30/2024	1	1,461,000	4169.48	9,058	9,058		9,815		9,815	757				5,580		0001	
Purchased Call/S&P 500 INDEX/SPX1338R	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/19/2023	09/19/2024	1	322,000	4443.95	6,215	6,215		5,283		5,283	(931)				1,588		0001	
Purchased Call/S&P 500 INDEX/SPX600S4	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/21/2023	09/20/2024	1	515,000	4330	5,202	5,202		4,919		4,919	(282)				2,943		0001	
Purchased Call/S&P 500 INDEX/SPX14X6S5	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	12/21/2022	12/21/2023	1	1,914,000	100	55,889			82,731		82,731	29,634				4,536		0001	
Purchased Call/S&P 500 INDEX/SPX1338K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/28/2023	03/28/2024	1	823,000	3971.27	14,425			18,577		18,577	4,152				2,911		0001	
Purchased Call/S&P 500 INDEX/SPX14X6S8	FixedAnnuity hedge	N/A	Equity/Index	CITIBANK NA	12/20/2022	12/20/2023	1	1,881,000	100	52,856			79,345		79,345	27,624				4,431		0001	
Purchased Call/S&P 500 INDEX/SPX131S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/25/2022	11/27/2023	1	457,000	4026.12	4,661			6,553		6,553	2,633				911		0001	
Purchased Call/S&P 500 INDEX/SPXH131S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/05/2023	07/05/2024	1	491,000	4446.82	9,673	9,673		7,726		7,726	(1,947)				2,146		0001	
Purchased Call/S&P 500 INDEX/SPX1331S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/06/2023	01/08/2024	1	957,000	3985.08	5,455	5,455		7,952		7,952	2,498				2,505		0001	
Purchased Call/S&P 500 INDEX/SPX17290	FixedAnnuity hedge	N/A	Equity/Index	BARCLAYS PLC	11/10/2022	11/10/2023	1	672,000	3956.37	6,653			10,337		10,337	4,191				1,126		0001	
Purchased Call/S&P 500 INDEX/SPX250230	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/23/2023	03/22/2024	1	1,006,000	3946.72	6,149	6,149		8,182		8,182	2,033				3,480		0001	
Purchased Call/S&P 500 INDEX/SPX600150	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/14/2023	08/13/2024	1	1,254,000	100	30,723	30,723		25,043		25,043	(5,680)				5,852		0001	
Purchased Call/S&P 500 INDEX/SPXF00M6D	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/24/2023	05/24/2024	1	1,602,000	100	45,817	45,817		50,275		50,275	4,458				6,454		0001	
Purchased Call/S&P 500 INDEX/SPX600S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/21/2023	09/23/2024	1	270,000	100	6,885	6,885		6,491		6,491	(394)				1,339		0001	
Purchased Call/S&P 500 INDEX/SPX13869	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/09/2023	08/09/2024	1	731,000	100	17,617	17,617		14,827		14,827	(2,790)				3,330		0001	
Purchased Call/S&P 500 INDEX/SPXF00KSJ	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	05/16/2023	05/16/2024	1	1,374,000	100	37,098	37,098		41,297		41,297	4,199				5,442		0001	
Purchased Call/S&P 500 INDEX/SPX1333P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/24/2023	05/24/2024	1	521,000	4115.24	6,252	6,252		6,914		6,914	862				2,089		0001	
Purchased Call/S&P 500 INDEX/SPXH133V	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/17/2022	11/17/2023	1	1,567,000	3946.56	9,245	9,245		14,167		14,167	5,675				2,841		0001	
Purchased Call/S&P 500 INDEX/SPX13N5Y	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/15/2023	05/15/2024	1	1,260,000	4136.28	8,316	8,316		9,050		9,050	734				4,979		0001	
Purchased Call/S&P 500 INDEX/SPX150N6K	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	12/19/2022	12/19/2023	1	448,000	3917.66	7,795	7,795		12,365		12,365	4,607				1,049		0001	
Purchased Call/S&P 500 INDEX/SPX1333K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/17/2023	04/17/2024	1	616,000	4151.32	8,747	8,747		9,762		9,762	1,015				2,280		0001	
Purchased Call/S&P 500 INDEX/SPX1333N	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	04/02/2024	1	515,000	4109.31	6,232	6,232		7,355		7,355	1,123				1,833		0001	
Purchased Call/S&P 500 INDEX/SPXH131ST	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/24/2023	01/24/2024	1	542,112	4016.95	9,975	9,975		12,941		12,941	2,967				1,528		0001	
Purchased Call/S&P 500 INDEX/SPX25023F	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA)	03/23/2023	03/22/2024	1	750,000	3946.72	11,700	11,700		15,589		15,589	3,889				2,589		0001	

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Purchased Call/S&P 500 INDEX/SPYH13I\$7	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/29/2022	12/29/2023	1	1,200,000	3949.28	7,254			10,818		10,818	3,666				3,002		0001
Purchased Call/S&P 500 INDEX/SPYH13I\$80	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/19/2023	09/19/2024	1	679,000	4443.95	4,549			3,870		3,870	(679)				3,348		0001
Purchased Call/S&P 500 INDEX/SPY600P9P	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	10/17/2022	10/16/2023	1	2,903,000	100	63,866			108,419		108,419	36,078				3,039		0001
Purchased Call/S&P 500 INDEX/SPYH13E\$N	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/10/2023	04/09/2024	1	1,118,000	100		30,298		34,715		34,715	4,417				4,054		0001
Purchased Call/S&P 500 INDEX/SPYH13E\$0	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/10/2023	04/10/2024	1	711,000	100	19,481			22,336		22,336	2,854				2,985		0001
Purchased Call/S&P 500 INDEX/SPYH150I\$R	FixedAnnui tyHedge	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/27/2023	01/29/2024	1	1,126,000	4070.56	7,882			9,738		9,738	1,656				3,242		0001
Purchased Call/S&P 500 INDEX/SPY600J3J	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	10/12/2022	10/12/2023	1	435,000	3577.03	4,263			7,575		7,575	2,460				394		0001
Purchased Call/S&P 500 INDEX/SPYH13K\$B	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/01/2023	04/29/2024	1	485,000	100	14,211			15,358		15,358	1,148				1,948		0001
Purchased Call/S&P 500 INDEX/SPYF006\$P	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	04/17/2023	04/17/2024	1	1,325,000	100	34,715			39,343		39,343	4,628				4,304		0001
Purchased Call/S&P 500 INDEX/SPYH13N\$Z	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/15/2023	05/15/2024	1	466,000	4136.28	5,312			5,800		5,800	488				1,842		0001
Purchased Call/S&P 500 INDEX/SPYH13O\$R	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/14/2023	09/14/2024	1	690,000	100	16,698			13,590		13,590	(3,118)				3,225		0001
Purchased Call/S&P 500 INDEX/SPYH2R\$C	FixedAnnui tyHedge	N/A	Equi ty/Index	ROYAL BK CANADA	05/22/2023	05/20/2024	1	532,000	100	15,641			15,861		15,861	220				2,125		0001
Purchased Call/S&P 500 INDEX/SPYH13I\$8	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/29/2022	12/29/2023	1	723,000	3949.28	8,025			12,216		12,216	4,267				1,795		0001
Purchased Call/S&P 500 INDEX/SPYH13P\$P	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/22/2023	05/22/2024	1	1,004,000	100	28,614			29,953		29,953	1,339				4,028		0001
Purchased Call/S&P 500 INDEX/SPY600N\$1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	10/05/2022	10/05/2023	1	610,000	3783.28	9,516			16,722		16,722	6,360				357		0001
Purchased Call/S&P 500 INDEX/SPYH13G\$0	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/06/2023	03/01/2024	1	687,542	3951	4,453			5,434		5,434	982				2,226		0001
Purchased Call/S&P 500 INDEX/SPYF006\$B	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/11/2023	01/11/2024	1	650,000	100	16,380			22,536		22,536	6,156				1,726		0001
Purchased Call/S&P 500 INDEX/SPYH13Q\$0	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/13/2023	02/13/2024	1	480,000	100	14,304			16,673		16,673	2,369				1,465		0001
Purchased Call/S&P 500 INDEX/SPYH13T\$S	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/08/2023	06/07/2024	1	481,000	4283.93	5,499			5,261		5,261	(239)				2,086		0001
Purchased Call/S&P 500 INDEX/SPYH13O\$Z	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/03/2023	02/02/2024	1	890,000	4136.48	9,968			11,499		11,499	1,531				2,604		0001
Purchased Call/S&P 500 INDEX/SPYH13B\$E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/19/2022	12/19/2023	1	605,000	3917.66	3,630			5,517		5,517	1,938				1,416		0001
Purchased Call/S&P 500 INDEX/SPYH00A\$3	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/21/2023	09/20/2024	1	1,172,000	4330	7,795			7,277		7,277	(458)				5,787		0001
Purchased Call/S&P 500 INDEX/SPYH13Z\$1	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/27/2023	06/27/2024	1	551,000	4378.41	6,116			5,321		5,321	(795)				2,374		0001
Purchased Call/S&P 500 INDEX/SPYJ13G\$E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/01/2023	09/03/2024	1	868,000	4515.77	5,902			4,584		4,584	(1,319)				4,183		0001
Purchased Call/S&P 500 INDEX/SPYJ13J\$J	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/14/2023	09/12/2024	1	963,000	100	21,571			18,038		18,038	(3,533)				4,487		0001
Purchased Call/S&P 500 INDEX/SPYH13E\$2	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/05/2022	10/05/2023	1	674,000	3783.28	6,740			11,760		11,760	4,646				394		0001
Purchased Call/S&P 500 INDEX/SPYF00N\$8	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	07/19/2023	07/19/2024	1	992,000	4565.72	6,746			4,796		4,796	(1,950)				4,444		0001
Purchased Call/S&P 500 INDEX/SPYH13N\$U	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	11/29/2022	11/29/2023	1	819,000	3957.63	4,996			7,249		7,249	2,942				1,660		0001
Purchased Call/S&P 500 INDEX/SPY600\$H	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	12/05/2022	12/05/2023	1	379,000	100	8,224			11,565		11,565	4,594				806		0001

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Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/28/2022	11/28/2023	1	588,000	3863.94	4,771			7,001		7,001	2,768				1,184		0001
INDEX/SPX/H136R				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	03/23/2023	03/22/2024	1	611,000	3948.72		6,293		8,376		8,376	2,083				2,109		0001
INDEX/SPX/5028E				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM	05/15/2023	05/15/2024	1	1,115,000	100		30,551		33,873		33,873	3,322				4,406		0001
INDEX/SPX/F00K9F				216119DL770XHK3ZE78																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/22/2023	08/22/2024	1	467,000	4387.55		4,623		4,133		4,133	(480)				2,210		0001
INDEX/SPX/J133A				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/29/2022	11/29/2023	1	519,000	3557.63	8,667			12,812		12,812	5,086				1,052		0001
INDEX/SPX/H136H				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/06/2023	07/05/2024	1	518,000	4411.59		7,925		6,646		6,646	(1,279)				2,264		0001
INDEX/SPX/J131C				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/11/2023	08/12/2024	1	561,000	4464.05		3,759		3,106		3,106	(653)				2,614		0001
INDEX/SPX/J1343				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/12/2023	07/12/2024	1	494,000	4472.16		5,829		4,574		4,574	(1,255)				2,186		0001
INDEX/SPX/J132S				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/28/2023	04/28/2024	1	486,000	4169.48		5,704		6,236		6,236	532				1,890		0001
INDEX/SPX/13JST				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/28/2022	10/30/2023	1	633,000	3901.06	5,950			9,951		9,951	4,147				907		0001
INDEX/SPX/H131S9				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM	03/06/2023	03/06/2024	1	465,000	100		12,449		15,551		15,551	3,102				1,500		0001
INDEX/SPX/F00J8H				216119DL770XHK3ZE78																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	08/09/2023	08/09/2024	1	776,000	4467.71		7,838		6,376		6,376	(1,461)				3,999		0001
INDEX/SPX/G0008P				BANK OF COM																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/01/2023	08/30/2024	1	710,000	4515.77		4,828		3,747		3,747	(1,081)				3,401		0001
INDEX/SPX/J135C				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/01/2023	04/30/2024	1	1,407,000	100		38,411		41,427		41,427	3,016				5,374		0001
INDEX/SPX/134SC				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	03/17/2023	03/19/2024	1	985,000	3916.64		7,092		9,321		9,321	2,229				3,371		0001
INDEX/SPX/F003L				BANK OF COM																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/05/2022	10/05/2023	1	1,317,000	3783.28	7,375			12,476		12,476	4,855				771		0001
INDEX/SPX/136SE				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/06/2023	03/05/2024	1	426,000	4048.42		7,114		8,789		8,789	1,675				1,397		0001
INDEX/SPX/F0053				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/28/2023	03/28/2024	1	385,000	100		10,626		13,572		13,572	2,946				1,352		0001
INDEX/SPX/H136X				BANK OF COM																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/17/2023	04/17/2024	1	428,000	4151.32		8,175		9,076		9,076	902				1,384		0001
INDEX/SPX/1353L				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COM	08/21/2023	08/21/2024	1	505,000	4399.77		4,798		4,280		4,280	(518)				2,386		0001
INDEX/SPX/G000367				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP40T08PU41	03/06/2023	03/05/2024	1	821,000	4048.42		15,435		19,051		19,051	3,616				2,692		0001
INDEX/SPX/A0K90				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	04/10/2023	04/10/2024	1	630,000	4109.11		8,001		9,184		9,184	1,183				2,291		0001
INDEX/SPX/A0G97				INC	01/31/2023	01/31/2024	1	1,005,000	4076.6		6,432		7,861		7,861	1,129				2,917		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/23/2022	11/22/2023	1	994,000	4027.26	10,139			14,302		14,302	5,038				1,894		0001
INDEX/SPX/H136X				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	10/28/2022	10/27/2023	1	545,000	3901.06	8,448			14,186		14,186	5,955				741		0001
INDEX/SPX/T050				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1BXP40T08PU41	08/21/2023	08/21/2024	1	1,089,000	4399.77		7,296		6,420		6,420	(876)				5,146		0001
INDEX/SPX/G00237				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/06/2023	03/05/2024	1	516,000	4048.42		5,366		6,594		6,594	1,228				1,692		0001
INDEX/SPX/136SD				ROMUISPUBMPROK8P83																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/01/2023	08/30/2024	1	527,000	4515.77		6,640		5,164		5,164	(1,477)				2,524		0001
INDEX/SPX/J135B8				ROMUISPUBMPROK8P83																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX40K\$1	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/06/2023	03/01/2024	1	687,542	3951		12,791		15,738		15,738	2,947				2,226	0001	
Purchased Call/S&P 500 INDEX/SPX0068A	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	02/13/2023	02/12/2024	1	1,087,000	100		32,393		37,790		37,790	5,397				3,305	0001	
Purchased Call/S&P 500 INDEX/SPX13N60	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/23/2022	11/24/2023	1	617,000	4027.26	6,293			8,858		8,858	3,603				1,198	0001	
Purchased Call/S&P 500 INDEX/SPX13I5B	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/06/2023	07/05/2024	1	734,000	4411.59	4,991			4,225		4,225	(766)				3,209	0001	
Purchased Call/S&P 500 INDEX/SPX13Z3A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/26/2023	01/26/2024	1	497,000	4060.43	5,914			7,401		7,401	1,466				1,413	0001	
Purchased Call/S&P 500 INDEX/SPX13A2	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/11/2023	08/09/2024	1	658,000	4464.05	6,580			5,400		5,400	(1,180)				3,052	0001	
Purchased Call/S&P 500 INDEX/SPX6005S5	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	08/31/2023	08/30/2024	1	424,000	4507.66	5,300			4,238		4,238	(1,062)				2,031	0001	
Purchased Call/S&P 500 INDEX/SPX13I5A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/12/2023	09/12/2024	1	542,000	4461.9	3,631			3,036		3,036	(596)				2,646	0001	
Purchased Call/S&P 500 INDEX/SPX1355J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/27/2023	07/26/2024	1	418,000	4537.41	4,807			3,503		3,503	(1,304)				1,895	0001	
Purchased Call/S&P 500 INDEX/SPX005SR	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/28/2023	06/28/2024	1	856,000	4376.86	5,821			5,083		5,083	(739)				3,695	0001	
Purchased Call/S&P 500 INDEX/SPX13I5K	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/23/2023	01/23/2024	1	1,012,000	4019.81	6,983			9,066		9,066	2,083				2,840	0001	
Purchased Call/S&P 500 INDEX/SPX6007S0	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	09/12/2023	09/12/2024	1	1,132,000	100	26,036			21,689		21,689	(4,347)				5,527	0001	
Purchased Call/S&P 500 INDEX/SPX113I5J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/26/2023	06/25/2024	1	1,599,000	100	42,533			39,707		39,707	(2,827)				6,864	0001	
Purchased Call/S&P 500 INDEX/SPX600I55	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	11/28/2022	11/27/2023	1	2,112,000	100	58,080			84,212		84,212	33,265				4,210	0001	
Purchased Call/S&P 500 INDEX/SPX113957	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/17/2023	03/15/2024	1	476,000	3916.64	8,378			11,217		11,217	2,839				1,610	0001	
Purchased Call/S&P 500 INDEX/SPX113I5Y	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/23/2022	11/22/2023	1	668,000	4027.26	11,690			16,585		16,585	6,791				1,273	0001	
Purchased Call/S&P 500 INDEX/SPX600I5V	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	12/05/2022	12/04/2023	1	1,893,000	100	46,558			66,735		66,735	26,522				3,572	0001	
Purchased Call/S&P 500 INDEX/SPX600I5M	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	11/25/2022	11/24/2023	1	884,000	4026.12	9,282			13,067		13,067	5,273				1,716	0001	
Purchased Call/S&P 500 INDEX/SPX113E9P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/10/2023	04/10/2024	1	1,877,000	4109.11	12,013			13,877		13,877	1,864				6,824	0001	
Purchased Call/S&P 500 INDEX/SPX113I50	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/28/2023	04/26/2024	1	629,000	4169.48	6,856			7,485		7,485	629				2,380	0001	
Purchased Call/S&P 500 INDEX/SPX11303I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/16/2023	05/16/2024	1	399,000	4109.9	2,567			2,838		2,838	270				1,541	0001	
Purchased Call/S&P 500 INDEX/SPX113956	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/17/2023	03/15/2024	1	441,000	3916.64	4,763			6,334		6,334	1,571				1,491	0001	
Purchased Call/S&P 500 INDEX/SPX113032	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/16/2023	05/16/2024	1	464,000	4109.9	5,243			5,870		5,870	627				1,838	0001	
Purchased Call/S&P 500 INDEX/SPX113033	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/16/2023	05/16/2024	1	509,000	4109.9	8,908			9,991		9,991	1,084				2,016	0001	
Purchased Call/S&P 500 INDEX/SPX0068H	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COM	02/16/2023	02/16/2024	1	1,084,000	4090.41	6,938			8,341		8,341	1,403				3,345	0001	
Purchased Call/S&P 500 INDEX/SPX113I5I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/26/2023	06/24/2024	1	510,000	100	13,056			12,165		12,165	(891)				2,185	0001	
Purchased Call/S&P 500 INDEX/SPX113955	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/17/2023	03/15/2024	1	883,000	3916.64	5,563			7,291		7,291	1,729				2,986	0001	
Purchased Call/S&P 500 INDEX/SPX11395I	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/15/2023	03/15/2024	1	950,000	3991.93	10,260			13,783		13,783	3,523				3,213	0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPXJ138X	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	08/08/2023	08/08/2024	1	565,000	4498.38		3,842		3,012		3,012	(830)				2,616		0001
Purchased Call/S&P 500 INDEX/SPXG0098M	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI CANADIAN IMPERIAL	09/19/2023	09/19/2024	1	557,000	4443.95		5,570		4,736		4,736	(834)				2,747		0001
Purchased Call/S&P 500 INDEX/SPXF0085	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	02/22/2023	02/22/2024	1	2,514,000	100		61,593		79,404		79,404	17,811				7,923		0001
Purchased Call/S&P 500 INDEX/SPX1363H	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/06/2023	03/01/2024	1	493,924	3951		5,593		6,838		6,838	1,245				1,599		0001
Purchased Call/S&P 500 INDEX/SPXH13SC	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	11/15/2022	11/15/2023	1	605,000	3991.73	5,869		8,767			8,767	3,610				1,074		0001
Purchased Call/S&P 500 INDEX/SPX03S5	FixedAnnui tyHedge	N/A	Equi ty/Index	02NEB18P40T08P41 SOCIETE GENERALE SA	03/15/2023	03/15/2024	1	884,000	3991.93		15,824		21,411		21,411	5,597				2,990		0001
Purchased Call/S&P 500 INDEX/SPX1323T	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	02/13/2023	02/13/2024	1	857,000	4137.29		6,513		7,623		7,623	1,110				2,616		0001
Purchased Call/S&P 500 INDEX/SPXH13SB	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	11/15/2022	11/15/2023	1	821,000	3991.73	4,926		7,273			7,273	2,984				1,457		0001
Purchased Call/S&P 500 INDEX/SPXF000JE	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI CANADIAN IMPERIAL	07/11/2023	07/11/2024	1	852,000	4439.26		10,054		8,190		8,190	(1,863)				3,764		0001
Purchased Call/S&P 500 INDEX/SPX1503U	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	01/13/2023	01/12/2024	1	800,000	3999.09		9,680		13,161		13,161	3,481				2,135		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS4	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/31/2023	08/30/2024	1	627,000	4507.66		4,264		3,338		3,338	(926)				3,003		0001
Purchased Call/S&P 500 INDEX/SPX139S7	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/23/2023	06/24/2024	1	616,000	4348.33		4,189		3,755		3,755	(434)				2,639		0001
Purchased Call/S&P 500 INDEX/SPXC17J9B	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	09/12/2023	09/12/2024	1	574,000	4461.9		7,692		7,684		7,684	(7)				2,802		0001
Purchased Call/S&P 500 INDEX/SPXJ19A36	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	08/11/2023	08/13/2024	1	592,000	4464.05		5,995		4,933		4,933	(1,082)				2,716		0001
Purchased Call/S&P 500 INDEX/SPXF00A5K	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	03/06/2023	03/04/2024	1	663,000	100		18,365		22,917		22,917	4,552				2,167		0001
Purchased Call/S&P 500 INDEX/SPXJ1323L	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	07/11/2023	07/11/2024	1	545,000	4439.26		3,706		3,055		3,055	(651)				2,408		0001
Purchased Call/S&P 500 INDEX/SPXF000SK	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	07/14/2023	07/15/2024	1	422,000	4505.42		4,980		3,767		3,767	(1,212)				1,878		0001
Purchased Call/S&P 500 INDEX/SPX1336V	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	04/28/2023	04/30/2024	1	498,000	4169.48		5,578		6,090		6,090	513				1,902		0001
Purchased Call/S&P 500 INDEX/SPXF00S9I	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	06/08/2023	06/10/2024	1	570,000	100		14,820		14,352		14,352	(468)				2,377		0001
Purchased Call/S&P 500 INDEX/SPXH1303E	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/14/2022	12/14/2023	1	588,000	3995.32	6,997			9,861		9,861	3,812				1,383		0001
Purchased Call/S&P 500 INDEX/SPXJ13E3J	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/29/2023	08/29/2024	1	421,000	4497.63		4,210		3,362		3,362	(848)				2,014		0001
Purchased Call/S&P 500 INDEX/SPXC705C	FixedAnnui tyHedge	N/A	Equi ty/Index	BARCLAYS PLC	10/28/2022	10/27/2023	1	1,525,000	3901.06	15,250			25,442		25,442	10,532				2,074		0001
Purchased Call/S&P 500 INDEX/SPXJ13S31	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	07/27/2023	07/26/2024	1	981,000	4537.41		6,769		4,942		4,942	(1,827)				4,447		0001
Purchased Call/S&P 500 INDEX/SPXF002S7	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	08/02/2023	08/02/2024	1	1,053,000	100		25,904		20,157		20,157	(5,746)				4,829		0001
Purchased Call/S&P 500 INDEX/SPX1363C	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA CANADIAN IMPERIAL	03/06/2023	03/05/2024	1	1,555,000	4048.42		9,952		12,138		12,138	2,186				5,099		0001
Purchased Call/S&P 500 INDEX/SPXF00N69	FixedAnnui tyHedge	N/A	Equi ty/Index	BANK OF COMI	07/19/2023	07/19/2024	1	654,000	4565.72		7,717		5,387		5,387	(2,330)				2,930		0001
Purchased Call/S&P 500 INDEX/SPXH13N51	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	11/23/2022	11/24/2023	1	413,000	4027.26	6,691			9,423		9,423	3,944				802		0001
Purchased Call/S&P 13X32	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/21/2023	06/21/2024	1	1,561,000	100		40,898		37,184		37,184	(3,714)				6,650		0001

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Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/29/2022	11/29/2023	1	786,000	397.63	8,174			12,075		12,075	4,760				1,393		0001
INDEX/SP^H13N6V																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/26/2023	06/26/2024	1	1,590,000	100	42,294	42,294		39,483		39,483	(2,811)				6,838		0001
INDEX/SP^H13J9K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/03/2023	02/02/2024	1	1,762,000	4136.48		11,453		13,182		13,182	1,729				5,156		0001
INDEX/SP^H1308Y				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02^NEB1B/P^R0TD8PU41	02/13/2023	02/13/2024	1	623,000	4137.29		11,214		13,012		13,012	1,798				1,301		0001
INDEX/SP^A001S9				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/25/2022	11/24/2023	1	516,000	4026.12	8,669			12,193		12,193	4,925				1,002		0001
INDEX/SP^E000JN																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/28/2022	10/30/2023	1	1,172,000	3901.06	6,798			11,212		11,212	4,635				1,680		0001
INDEX/SP^H131S8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	10/28/2022	10/30/2023	1	553,000	3901.06	8,129			13,536		13,536	4,220				793		0001
INDEX/SP^C1708E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/26/2023	01/26/2024	1	360,000	4060.43		6,624		8,326		8,326	1,702				1,023		0001
INDEX/SP^H13ZB8				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/14/2023	07/12/2024	1	600,000	4505.42		6,900		5,203		5,203	(1,697)				2,656		0001
INDEX/SP^F000SJ																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/23/2022	11/24/2023	1	1,559,000	4027.26	9,510			13,307		13,307	5,397				3,026		0001
INDEX/SP^H13N6Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL	12/01/2022	12/01/2023	1	473,000	4076.57	4,967			6,649		6,649	2,647				975		0001
INDEX/SP^E000JC				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/11/2023	08/09/2024	1	935,000	4464.05		6,265		5,177		5,177	(1,089)				4,336		0001
INDEX/SP^J13A1																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/29/2023	08/29/2024	1	721,000	4487.63		4,831		3,885		3,885	(946)				3,449		0001
INDEX/SP^J13E1				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/09/2022	11/09/2023	1	440,000	100	12,320			20,438		20,438	7,015				728		0001
INDEX/SP^E001S8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770X^H43ZE78	09/22/2023	09/23/2024	1	793,000	100		13,243		12,790		12,790	(453)				3,932		0001
INDEX/SP^G000A1				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA	09/14/2023	09/13/2024	1	1,432,000	4505.1		9,738		7,715		7,715	(2,023)				7,001		0001
INDEX/SP^G05496				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	09/01/2023	09/04/2024	1	886,000	4515.77		4,121		3,233		3,233	(888)				2,924		0001
INDEX/SP^G000SN																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/23/2023	06/25/2024	1	465,000	4948.33		5,441		4,886		4,886	(555)				1,996		0001
INDEX/SP^H131SA				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/29/2023	08/29/2024	1	1,023,000	100		24,552		20,085		20,085	(4,467)				4,893		0001
INDEX/SP^G000A9U				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/24/2023	08/23/2024	1	1,249,000	4376.31		8,243		7,476		7,476	(768)				5,920		0001
INDEX/SP^G00031																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/07/2022	11/07/2023	1	885,000	3806.8	7,784			13,656		13,656	5,236				1,121		0001
INDEX/SP^H13K17																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/17/2023	03/16/2024	1	364,000	3916.64		6,370		8,428		8,428	2,058				1,246		0001
INDEX/SP^H1398A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/13/2023	01/12/2024	1	565,000	3998.09		10,283		13,948		13,948	3,665				1,508		0001
INDEX/SP^H139D				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/28/2022	11/28/2023	1	888,000	100	26,040			37,698		37,698	14,949				1,745		0001
INDEX/SP^E001S6																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	21G119DL770X^H43ZE78	08/09/2023	08/09/2024	1	770,000	4467.71		5,236		4,256		4,256	(980)				3,571		0001
INDEX/SP^G000050				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/24/2023	08/26/2024	1	444,000	100		11,189		10,222		10,222	(967)				2,114		0001
INDEX/SP^J13C30																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/31/2023	01/31/2024	1	773,000	4076.6		9,276		11,348		11,348	2,072				2,244		0001
INDEX/SP^H13Z9Y																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/06/2023	07/08/2024	1	592,000	100		16,990		14,865		14,865	(2,126)				2,602		0001
INDEX/SP^J191S9																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX1328Y	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/31/2023	01/31/2024	1	738,000	4076.6		13,727		16,813		16,813	3,086				2,142		0001
Purchased Call/S&P 500 INDEX/SPX403.8S	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/20/2023	03/20/2024	1	549,000	3951.57		5,325		6,868		6,868	1,543				1,884		0001
Purchased Call/S&P 500 INDEX/SPX1339P	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/28/2023	04/26/2024	1	1,075,000	4169.48		6,988		7,605		7,605	.617				4,067		0001
Purchased Call/S&P 500 INDEX/SPX1133JR	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/28/2023	04/26/2024	1	502,000	4169.48		8,434		9,173		9,173	.740				1,889		0001
Purchased Call/S&P 500 INDEX/SPX1335A	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/01/2023	08/30/2024	1	926,000	4515.77		6,297		4,887		4,887	(1,410)				4,436		0001
Purchased Call/S&P 500 INDEX/SPX500S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/16/2023	02/16/2024	1	704,000	4080.41		12,742		15,261		15,261	2,518				2,172		0001
Purchased Call/S&P 500 INDEX/SPX1335F	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	11/15/2022	11/15/2023	1	902,000	3991.73	15,063			22,476		22,476	9,201				1,601		0001
Purchased Call/S&P 500 INDEX/SPX500S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/01/2023	09/03/2024	1	528,000	4515.77		5,280		4,130		4,130	(1,150)				2,544		0001
Purchased Call/S&P 500 INDEX/SPX1503JN	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/06/2023	03/05/2024	1	392,000			10,858		13,539		13,539	2,681				1,285		0001
Purchased Call/S&P 500 INDEX/SPX1503JN	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	11/18/2022	11/17/2023	1	1,259,000	3965.34	12,957			19,659		19,659	7,979				2,281		0001
Purchased Call/S&P 500 INDEX/SPX600S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/22/2023	09/23/2024	1	813,000	4320.06		5,285		5,077		5,077	(208)				4,031		0001
Purchased Call/S&P 500 INDEX/SPX1503JN	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	11/18/2022	11/17/2023	1	1,162,000	3965.34	19,754			30,167		30,167	12,201				2,107		0001
Purchased Call/S&P 500 INDEX/SPX1507S	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	11/04/2022	11/03/2023	1	1,302,000	3770.55	12,890			22,046		22,046	8,468				1,987		0001
Purchased Call/S&P 500 INDEX/SPX403.8R	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/20/2023	03/20/2024	1	1,134,000	3951.57		7,144		9,198		9,198	2,054				3,882		0001
Purchased Call/S&P 500 INDEX/SPX1333Y	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	10/04/2022	10/04/2023	1	805,000	3790.93	8,131			14,057		14,057	5,606				421		0001
Purchased Call/S&P 500 INDEX/SPX403.8T	FixedAnnui tyHedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	03/20/2023	03/20/2024	1	754,000	3951.57		12,969		16,840		16,840	3,872				2,586		0001
Purchased Call/S&P 500 INDEX/SPX1335C	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/14/2022	12/14/2023	1	821,000	3985.32	5,008			6,971		6,971	2,678				1,861		0001
Purchased Call/S&P 500 INDEX/SPX50039I	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	01/23/2023	01/23/2024	1	474,000	4019.81		6,731		8,765		8,765	2,034				1,330		0001
Purchased Call/S&P 500 INDEX/SPX1507S	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	11/04/2022	11/03/2023	1	1,365,000	3770.55	7,917			13,236		13,236	5,030				2,083		0001
Purchased Call/S&P 500 INDEX/SPX13989	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	03/17/2023	03/18/2024	1	402,000	3916.64		4,342		5,768		5,768	1,426				1,372		0001
Purchased Call/S&P 500 INDEX/SPX50045A	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	01/26/2023	01/26/2024	1	1,062,000	4060.43		6,691		8,442		8,442	1,751				3,019		0001
Purchased Call/S&P 500 INDEX/SPX1335K	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/29/2023	08/28/2024	1	261,565	4433		3,560		2,945		2,945	(615)				1,249		0001
Purchased Call/S&P 500 INDEX/SPX2507S3	FixedAnnui tyHedge	N/A	Equi ty/Index	INC	07/21/2023	07/22/2024	1	698,000	4536.34		4,746		3,568		3,568	(1,179)				3,143		0001
Purchased Call/S&P 500 INDEX/SPX1398Z	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	08/08/2023	08/08/2024	1	365,000	4498.38		7,154		5,525		5,525	(1,629)				1,680		0001
Purchased Call/S&P 500 INDEX/SPX1336D	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	12/14/2022	12/14/2023	1	397,000	3985.32	3,930			5,518		5,518	2,129				.900		0001
Purchased Call/S&P 500 INDEX/SPX6003S1	FixedAnnui tyHedge	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	08/24/2023	08/23/2024	1	562,000	4376.31		5,732		5,171		5,171	(561)				2,664		0001
Purchased Call/S&P 500 INDEX/SPX113198	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/23/2023	06/24/2024	1	531,000	4346.33		6,213		5,577		5,577	(636)				2,275		0001
Purchased Call/S&P 500 INDEX/SPX1323R	FixedAnnui tyHedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/12/2023	07/12/2024	1	782,000	4472.16		5,318		4,223		4,223	(1,094)				3,461		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPXH336Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	10/04/2022	10/04/2023	1	785,000	3790.93	12,246			21,538		21,538	8,757					411	0001	
Purchased Call/S&P 500 INDEX/SPXH507SN	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXD7DEVDH4HCF7349	11/04/2022	11/06/2023	1	1,287,000	3770.55	6,969			11,655		11,655	4,418					2,017	0001	
Purchased Call/S&P 500 INDEX/SPX13230	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... SOCIETE GENERALE SA	06/27/2023	06/27/2024	1	653,000	4378.41		4,440		3,877		3,877	(564)					2,813	0001	
Purchased Call/S&P 500 INDEX/SPX4009RN	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	04/28/2023	04/30/2024	1	457,000	4469.48		7,129		7,732		7,732	803					1,746	0001	
Purchased Call/S&P 500 INDEX/SPXH136IW	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/23/2022	11/22/2023	1	1,035,000	4027.26	6,314			8,854		8,854	3,604					1,972	0001	
Purchased Call/S&P 500 INDEX/SPX1388H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/15/2023	03/15/2024	1	770,000	3891.93		4,851		6,420		6,420	1,569					2,604	0001	
Purchased Call/S&P 500 INDEX/SPXH131S7	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/28/2022	10/27/2023	1	1,900,000	3901.06	11,020			18,228		18,228	7,569					2,584	0001	
Purchased Call/S&P 500 INDEX/SPX621F66	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/04/2023	01/04/2024	1	369,000	100		10,148		14,877		14,877	4,730					946	0001	
Purchased Call/S&P 500 INDEX/SPXJ1363D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/01/2023	08/30/2024	1	528,000	4515.77		5,260		4,111		4,111	(1,149)					2,520	0001	
Purchased Call/S&P 500 INDEX/SPX00553	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... SOCIETE GENERALE SA	01/31/2023	01/31/2024	1	820,000	100		18,696		22,870		22,870	4,174					2,380	0001	
Purchased Call/S&P 500 INDEX/SPX605457	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB IBXP-AROTD8PU41	09/14/2023	09/13/2024	1	548,000	4505.1		5,480		4,378		4,378	(1,102)					2,679	0001	
Purchased Call/S&P 500 INDEX/SPX13259	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/28/2023	06/28/2024	1	798,000	4376.86		8,618		7,493		7,493	(1,126)					3,444	0001	
Purchased Call/S&P 500 INDEX/SPX1503V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXD7DEVDH4HCF7349	01/13/2023	01/16/2024	1	896,000	3899.09		5,466		7,449		7,449	1,983					2,437	0001	
Purchased Call/S&P 500 INDEX/SPX13353	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/23/2023	05/23/2024	1	303,000	4145.58		5,848		6,303		6,303	455					1,218	0001	
Purchased Call/S&P 500 INDEX/SPXH1336X	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/04/2022	10/04/2023	1	1,109,000	3790.93	6,543			11,067		11,067	4,351					580	0001	
Purchased Call/S&P 500 INDEX/SPX1507SN	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXD7DEVDH4HCF7349	11/04/2022	11/03/2023	1	687,000	3770.55	10,786			18,880		18,880	7,358					1,048	0001	
Purchased Call/S&P 500 INDEX/SPX00681	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... CANADIAN IMPERIAL	02/16/2023	02/16/2024	1	592,000	4090.41		6,571		7,887		7,887	1,316					1,827	0001	
Purchased Call/S&P 500 INDEX/SPX6005B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... CANADIAN IMPERIAL	12/01/2022	12/01/2023	1	977,000	4076.57	5,960			7,962		7,962	3,170					2,013	0001	
Purchased Call/S&P 500 INDEX/SPXH1364	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/18/2022	11/17/2023	1	1,848,000	3865.34	10,903			16,547		16,547	6,680					3,351	0001	
Purchased Call/S&P 500 INDEX/SPX15030	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) ...	11/18/2022	11/20/2023	1	473,000	3865.34	4,872			7,375		7,375	2,982					884	0001	
Purchased Call/S&P 500 INDEX/SPX60545V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA ...	09/22/2023	09/20/2024	1	362,000	4320.06		3,982		3,811		3,811	(171)					1,788	0001	
Purchased Call/S&P 500 INDEX/SPX60045V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	09/22/2023	09/23/2024	1	406,000	4320.06		3,938		3,779		3,779	(159)					2,013	0001	
Purchased Call/S&P 500 INDEX/SPX1335H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/27/2023	04/26/2024	1	1,021,000	4135.35		6,637		7,388		7,388	752					3,863	0001	
Purchased Call/S&P 500 INDEX/SPXJ3359	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/14/2023	07/16/2024	1	562,000	4505.42		10,734		7,829		7,829	(2,905)					2,905	0001	
Purchased Call/S&P 500 INDEX/SPX1348D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/23/2023	02/23/2024	1	403,000	4012.32		4,272		5,449		5,449	1,177					1,274	0001	
Purchased Call/S&P 500 INDEX/SPX1503ST	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) ...	01/13/2023	01/12/2024	1	638,000	3899.09		6,444		8,696		8,696	2,252					1,703	0001	
Purchased Call/S&P 500 INDEX/SPXJ3358	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/14/2023	07/16/2024	1	1,186,000	4505.42		8,183		6,160		6,160	(2,023)					5,286	0001	
Purchased Call/S&P 500 INDEX/SPX1316SH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/10/2023	05/10/2024	1	814,000	4137.64		5,291		5,854		5,854	563					3,181	0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX00H6U	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	04/27/2023	04/26/2024	1	789,000	4135.35		13,255		14,785		14,785	1,530				2,985		0001
Purchased Call/S&P 500 INDEX/SPX0205Y	FixedAnnuity hedge	N/A	Equity/Index	ROYAL BK CANADA	07/27/2023	07/29/2024	1	1,061,000	100		30,557		22,404		22,404	(8,153)				4,833		0001
Purchased Call/S&P 500 INDEX/SPXJ13F92	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/31/2023	09/03/2024	1	313,000	100		7,919		6,502		6,502	(1,417)				1,508		0001
Purchased Call/S&P 500 INDEX/SPX005SR	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	05/08/2023	05/08/2024	1	540,000	4138.12		9,936		10,967		10,967	1,031				2,101		0001
Purchased Call/S&P 500 INDEX/SPX00067	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	06/05/2023	06/05/2024	1	531,000	4273.79		4,885		4,760		4,760	(125)				2,193		0001
Purchased Call/S&P 500 INDEX/SPX00549U	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/22/2023	09/20/2024	1	676,000	4320.06		4,462		4,228		4,228	(234)				3,338		0001
Purchased Call/S&P 500 INDEX/SPX113650	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/03/2023	03/01/2024	1	784,000	4045.64		8,389		10,352		10,352	1,964				2,538		0001
Purchased Call/S&P 500 INDEX/SPX00238	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/22/2022	12/22/2023	1	689,000	3822.39	7,372			11,478		11,478	4,072				1,643		0001
Purchased Call/S&P 500 INDEX/SPXJ1379H	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/03/2023	08/02/2024	1	1,144,000	4501.89		7,779		6,055		6,055	(1,724)				5,246		0001
Purchased Call/S&P 500 INDEX/SPX1134SH	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/05/2023	05/03/2024	1	1,245,000	4136.25		8,080		8,969		8,969	880				4,781		0001
Purchased Call/S&P 500 INDEX/SPX1139S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/16/2023	06/14/2024	1	702,000	4409.59		4,703		4,008		4,008	(695)				2,351		0001
Purchased Call/S&P 500 INDEX/SPXJ134S4	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/11/2023	08/12/2024	1	587,000	4464.05		6,046		4,972		4,972	(1,074)				2,735		0001
Purchased Call/S&P 500 INDEX/SPXH1306F	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/14/2022	12/14/2023	1	761,000	3995.32	13,774			19,482		19,482	7,572				1,725		0001
Purchased Call/S&P 500 INDEX/SPXJ134S5	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/11/2023	08/13/2024	1	1,137,000	4464.05		7,618		6,298		6,298	(1,320)				5,306		0001
Purchased Call/S&P 500 INDEX/SPXJ131SH	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/14/2023	09/16/2024	1	488,000	100		11,566		9,488		9,488	(2,077)				2,336		0001
Purchased Call/S&P 500 INDEX/SPX1139S3	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/10/2023	05/10/2024	1	355,000	4137.64		6,000		6,616		6,616	616				1,387		0001
Purchased Call/S&P 500 INDEX/SPX005J9U	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/03/2023	03/04/2024	1	393,000	4045.64		7,467		9,284		9,284	1,817				1,285		0001
Purchased Call/S&P 500 INDEX/SPX1135S7	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/02/2023	06/04/2024	1	1,179,000	4282.37		7,899		7,598		7,598	(301)				4,859		0001
Purchased Call/S&P 500 INDEX/SPX1134S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/05/2023	05/03/2024	1	645,000	4136.25		7,224		8,064		8,064	840				2,481		0001
Purchased Call/S&P 500 INDEX/SPX1139S5	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/16/2023	06/18/2024	1	2,080,000	4409.59		13,936		11,896		11,896	(2,040)				8,811		0001
Purchased Call/S&P 500 INDEX/SPX150J9P	FixedAnnuity hedge	N/A	Equity/Index	INC CREDIT SUISSE (USA)	11/18/2022	11/20/2023	1	340,000	3865.34	5,406			8,231		8,231	3,319				635		0001
Purchased Call/S&P 500 INDEX/SPX005492	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	09/13/2023	09/13/2024	1	733,000	4467.44		7,330		6,076		6,076	(1,254)				3,584		0001
Purchased Call/S&P 500 INDEX/SPX1130S1	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/23/2023	05/23/2024	1	506,000	4145.58		3,340		3,605		3,605	265				2,034		0001
Purchased Call/S&P 500 INDEX/SPX1139S6	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/16/2023	06/18/2024	1	591,000	4409.59		10,306		8,665		8,665	(1,642)				4,198		0001
Purchased Call/S&P 500 INDEX/SPX250792	FixedAnnuity hedge	N/A	Equity/Index	INC CREDIT SUISSE (USA)	07/21/2023	07/19/2024	1	582,000	4536.34		6,635		4,921		4,921	(1,714)				2,607		0001
Purchased Call/S&P 500 INDEX/SPX00039U	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	01/23/2023	01/22/2024	1	1,999,000	100		47,976		62,057		62,057	14,081				5,586		0001
Purchased Call/S&P 500 INDEX/SPX1134S8	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	04/20/2023	04/19/2024	1	1,885,000	4129.79		12,253		13,716		13,716	1,463				7,011		0001
Purchased Call/S&P 500 INDEX/SPX0005D	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	12/01/2022	12/01/2023	1	541,000	4076.57	9,251			12,303		12,303	4,592				1,115		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.07/14/2023	.07/15/2024	1	789,000	456.42		5,306		3,990		3,990	(1,316)				3,421		0001
INDEX/SPJ1337				CREDIT SUISSE (USA) INC																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EXDTEVDFH4HFF07349	.02/10/2023	.02/12/2024	1	612,000	4090.46		8,384		10,160		10,160	1,776				1,861		0001
INDEX/SPJ25094				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	21G119DL770XHC3ZE78	.09/05/2023	.09/05/2024	1	588,000	100		14,112		11,564		11,564	(2,548)				2,942		0001
INDEX/SPJ60058T				BANK OF COM																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.03/17/2023	.03/18/2024	1	786,000	3916.64		4,952		6,483		6,483	1,532				2,882		0001
INDEX/SPJ13938				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.07/14/2023	.07/12/2024	1	1,164,000	4505.42		8,032		6,033		6,033	(1,999)				5,152		0001
INDEX/SPJ13356				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	21G119DL770XHC3ZE78	.07/11/2023	.07/11/2024	1	452,000	4439.26		8,678		7,002		7,002	(1,677)				1,997		0001
INDEX/SPJF00J9F				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	21G119DL770XHC3ZE78	.09/27/2023	.09/27/2024	1	460,000	100		11,592		11,738		11,738	146				2,294		0001
INDEX/SPJ6009B0				BANK OF COM																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	21G119DL770XHC3ZE78	.07/12/2023	.07/12/2024	1	1,110,000	100		28,971		23,204		23,204	(5,767)				4,913		0001
INDEX/SPJF00J61				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	21G119DL770XHC3ZE78	.05/08/2023	.05/08/2024	1	487,000	4138.12		5,454		6,073		6,073	618				1,885		0001
INDEX/SPJ13M51				BNP PARIBAS SA ... ROMUISPUBIPROKSP83																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	.06/02/2023	.06/04/2024	1	550,000	4282.37		9,075		8,453		8,453	(622)				2,267		0001
INDEX/SPJ05J65				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.09/13/2023	.09/13/2024	1	1,134,000	4467.44		7,598		6,314		6,314	(1,284)				5,544		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.05/05/2023	.05/06/2024	1	485,000	4136.25		5,578		6,228		6,228	651				1,878		0001
INDEX/SPJ13J3J				CANADIAN IMPERIAL BANK OF COM																		
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	21G119DL770XHC3ZE78	.05/08/2023	.05/06/2024	1	637,000	100		17,836		20,141		20,141	2,305				2,467		0001
INDEX/SPJF00J9P				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.02/23/2023	.02/23/2024	1	412,000	4012.32		7,045		9,058		9,058	2,013				1,303		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA) INC	.05/05/2023	.05/06/2024	1	965,000	4136.25		6,176		6,921		6,921	745				3,737		0001
INDEX/SPJ25046S				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.12/19/2022	.12/19/2023	1	856,000	100	22,770			34,137		34,137	11,866				2,004		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	ROYAL BK CANADA CANADIAN IMPERIAL BANK OF COM	.03/03/2023	.03/01/2024	1	894,000	4045.64		16,718		20,834		20,834	4,116				2,894		0001
INDEX/SPJF00J9T				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.04/20/2023	.04/19/2024	1	856,000	4129.79		9,695		10,814		10,814	1,118				3,191		0001
INDEX/SPJ1394C				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.05/31/2023	.05/31/2024	1	987,000	4179.83		11,351		11,886		11,886	535				4,035		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.06/15/2023	.06/14/2024	1	485,000	4425.84		5,626		4,661		4,661	(965)				2,039		0001
INDEX/SPJ19J9B				CREDIT SUISSE (USA) INC	.02/10/2023	.02/09/2024	1	2,006,000	4090.46		12,638		15,435		15,435	2,797				6,032		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EXDTEVDFH4HFF07349	.02/10/2023	.02/09/2024	1	896,000	4090.46		16,307		19,726		19,726	3,419				2,894		0001
INDEX/SPJ25003E				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.11/04/2022	.11/06/2023	1	576,000	3770.55	5,069			8,631		8,631	3,239				917		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	EXDTEVDFH4HFF07349	.06/02/2023	.05/31/2024	1	911,000	4282.37		6,104		5,872		5,872	(231)				3,724		0001
INDEX/SPJ13SSV				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.11/07/2022	.11/07/2023	1	716,000	3806.8	4,010			6,892		6,892	2,805				1,155		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	SOCIETE GENERALE SA	.03/03/2023	.03/04/2024	1	543,000	4045.64		6,462		7,985		7,985	1,524				1,775		0001
INDEX/SPJ05J9P				BNP PARIBAS SA ... ROMUISPUBIPROKSP83	.06/02/2023	.05/31/2024	1	463,000	4282.37		5,371		5,151		5,151	(220)				1,893		0001
Purchased Call / S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty / Index	CREDIT SUISSE (USA) INC	.11/04/2022	.11/06/2023	1	751,000	3770.55	11,040			19,174		19,174	7,438				1,196		0001
INDEX/SPJ150J9P				EXDTEVDFH4HFF07349																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/27/2023	04/26/2024	1	801,000	4135.35		6,731		7,534		7,534	802				2,274		0001
INDEX/SPX13J98				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/21/2023	08/21/2024	1	925,000	100		22,570		20,042		20,042	(2,529)				4,371		0001
INDEX/SPX000385				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	04/05/2023	04/05/2024	1	863,000	100		23,474		27,683		27,683	4,210				3,097		0001
INDEX/SPXF00P90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/21/2023	08/19/2024	1	381,000	100		8,573		7,798		7,798	(774)				1,795		0001
INDEX/SPX13J332																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/23/2023	05/23/2024	1	650,000	4145.58		7,410		8,025		8,025	615				2,613		0001
INDEX/SPX113J352																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/10/2023	05/10/2024	1	808,000	4137.64		9,050		10,069		10,069	1,019				3,158		0001
INDEX/SPX113J61				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/03/2023	03/04/2024	1	979,000	4045.64		6,266		7,660		7,660	1,394				3,200		0001
INDEX/SPX000390				02NEB1BXP40T08PU41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/02/2023	06/03/2024	1	605,000	4282.37		4,054		3,889		3,889	(155)				2,488		0001
INDEX/SPX11355X				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	04/12/2023	04/12/2024	1	504,000	4091.95		5,443		6,337		6,337	893				1,942		0001
INDEX/SPX00P9H																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/01/2022	11/01/2023	1	822,000	3856.1	4,788			7,903		7,903	3,137				1,217		0001
INDEX/SPXH13J62				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	04/04/2023	04/04/2024	1	532,000	4100.6		3,245		3,953		3,953	708				1,304		0001
INDEX/SPX250352				EX07DEVDH4H0FF07349																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/16/2023	08/16/2024	1	915,000	100		21,686		18,931		18,931	(2,755)				4,290		0001
INDEX/SPX2135L																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/03/2023	03/01/2024	1	1,927,000	4045.64		12,333		15,094		15,094	2,761				6,298		0001
INDEX/SPX1355Z				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	08/02/2023	06/03/2024	1	487,000	4282.37		5,765		5,527		5,527	(238)				2,044		0001
INDEX/SPX00954																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/05/2023	01/05/2024	1	697,000	3808.1		4,182		6,285		6,285	2,103				1,797		0001
INDEX/SPXH13J60																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/15/2023	06/17/2024	1	341,000	100		9,514		8,208		8,208	(1,306)				1,442		0001
INDEX/SPX13J98				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/31/2023	07/31/2024	1	390,000	100		26,136		18,464		18,464	(7,672)				4,525		0001
INDEX/SPXF00J55				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	09/05/2023	09/05/2024	1	550,000	4496.83		7,810		6,233		6,233	(1,577)				2,658		0001
INDEX/SPX003390																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/01/2022	11/01/2023	1	642,000	3856.1	6,420			10,762		10,762	4,315				960		0001
INDEX/SPXH13J63				BNP PARIBAS SA ...																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/15/2023	06/14/2024	1	1,032,000	4425.84		6,914		5,783		5,783	(1,132)				4,338		0001
INDEX/SPX113J5A																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/27/2023	03/27/2024	1	1,391,000	3977.53		10,023		12,710		12,710	2,687				5,571		0001
INDEX/SPX113B99				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/18/2022	10/18/2023	1	509,000	100	14,557			24,772		24,772	8,598				565		0001
INDEX/SPX00P9V				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/08/2023	05/08/2024	1	810,000	100		21,870		24,679		24,679	2,809				3,151		0001
INDEX/SPXF00J6R																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/22/2023	09/24/2024	1	506,000	4320.06		5,212		5,014		5,014	(198)				2,513		0001
INDEX/SPX000A5X				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	08/21/2023	08/20/2024	1	968,000	100		22,982		20,464		20,464	(2,528)				4,520		0001
INDEX/SPX000394																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/16/2023	06/17/2024	1	1,105,000	4409.59		7,404		6,316		6,316	(1,089)				4,672		0001
INDEX/SPX113J63																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	06/16/2023	06/14/2024	1	440,000	4409.59		4,268		3,601		3,601	(667)				1,650		0001
INDEX/SPX113J62				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP40T08PU41	01/13/2023	01/16/2024	1	579,000	3998.09		8,917		12,023		12,023	3,107				1,575		0001
INDEX/SPX00589																						

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX113M50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROK6F93	05/08/2023	05/08/2024	1	1,827,000	4138.12		10,576		11,709		11,709	1,134				6,330	0001	
Purchased Call/S&P 500 INDEX/SPX4Q05SF	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA 02NBB1BP4R0TD8PU41	05/05/2023	05/03/2024	1	603,000	4136.25		10,311		11,472		11,472	1,161				2,319	0001	
Purchased Call/S&P 500 INDEX/SPXF00V5Q	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	07/31/2023	07/29/2024	1	697,000	100		16,031		11,241		11,241	(4,790)				3,175	0001	
Purchased Call/S&P 500 INDEX/SPXJ137SF	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROK6F93	08/03/2023	08/05/2024	1	613,000	100		15,754		12,726		12,726	(3,028)				2,825	0001	
Purchased Call/S&P 500 INDEX/SPX14Q6S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57QZ0Z1ZF321IEFA76	10/10/2022	10/10/2023	1	252,000	100	6,829			11,427		11,427	3,739				209	0001	
Purchased Call/S&P 500 INDEX/SPXE00Q5G	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI 21G119DL770XHK3ZE78	10/12/2022	10/12/2023	1	933,000	100	25,658			43,272		43,272	12,890				846	0001	
Purchased Call/S&P 500 INDEX/SPXJ1Q32E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROK6F93	07/10/2023	07/10/2024	1	703,000	100		18,840		16,397		16,397	(2,443)				3,101	0001	
Purchased Call/S&P 500 INDEX/SPXF004S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	01/24/2023	01/24/2024	1	1,005,000	100		27,135		35,384		35,384	8,249				2,833	0001	
Purchased Call/S&P 500 INDEX/SPXF00J5Q	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	05/08/2023	05/07/2024	1	1,234,000	100		32,948		37,163		37,163	4,216				4,790	0001	
Purchased Call/S&P 500 INDEX/SPX14Q6S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57QZ0Z1ZF321IEFA76	10/10/2022	10/09/2023	1	3,419,000	100	74,876			124,417		124,417	40,937				2,684	0001	
Purchased Call/S&P 500 INDEX/SPXJ1Q3D0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROK6F93	07/10/2023	07/08/2024	1	543,000	100		12,489		10,827		10,827	(1,682)				2,386	0001	
Purchased Call/S&P 500 INDEX/SPX02J2D0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA E57P3U8PH16C71XB11	08/07/2023	08/05/2024	1	386,000	100		9,227		7,006		7,006	(2,221)				1,825	0001	
Purchased Call/S&P 500 INDEX/SPXG00B58	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	09/25/2023	09/25/2024	1	379,000	100		9,286		9,064		9,064	(222)				1,885	0001	
Purchased Call/S&P 500 INDEX/SPX2J2BF	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA E57P3U8PH16C71XB11	08/07/2023	08/07/2024	1	915,000	100		23,150		17,681		17,681	(5,468)				4,220	0001	
Purchased Call/S&P 500 INDEX/SPXE00J5K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	11/25/2022	11/27/2023	1	352,000	100	7,588			10,545		10,545	4,312				702	0001	
Purchased Call/S&P 500 INDEX/SPXF00B5A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	02/23/2023	02/23/2024	1	954,000	4012.32		6,010		7,655		7,655	1,645				3,017	0001	
Purchased Call/S&P 500 INDEX/SPX13M5	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROK6F93	11/18/2022	11/20/2023	1	1,742,000	3965.34	10,278			15,555		15,555	6,252				3,256	0001	
Purchased Call/S&P 500 INDEX/SPX15Q1S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/13/2023	01/12/2024	1	2,010,000	3999.09		12,462		16,732		16,732	4,270				5,365	0001	
Purchased Call/S&P 500 INDEX/SPXJ137S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROK6F93	08/03/2023	08/02/2024	1	370,000	4501.89		4,107		3,175		3,175	(932)				1,697	0001	
Purchased Call/S&P 500 INDEX/SPX15Q1S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	12/29/2022	12/29/2023	1	686,000	3949.28	11,868			18,247		18,247	6,546				1,703	0001	
Purchased Call/S&P 500 INDEX/SPXE00J29	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	12/22/2022	12/22/2023	1	432,000	3922.39	7,128			11,207		11,207	4,014				1,030	0001	
Purchased Call/S&P 500 INDEX/SPXF004S8	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	01/25/2023	01/25/2024	1	507,000	100		13,030		16,782		16,782	3,752				1,435	0001	
Purchased Call/S&P 500 INDEX/SPX14Q6S9	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57QZ0Z1ZF321IEFA76	12/01/2022	12/01/2023	1	3,134,000	100	68,635			30,667		30,667	36,380				6,458	0001	
Purchased Call/S&P 500 INDEX/SPX25Q1ST	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	05/05/2023	05/07/2024	1	1,199,000	4136.25		7,674		8,595		8,595	922				4,654	0001	
Purchased Call/S&P 500 INDEX/SPXF00S8V	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI	01/23/2023	01/23/2024	1	446,000	100		11,908		15,325		15,325	3,417				1,252	0001	
Purchased Call/S&P 500 INDEX/SPX15Q1S2	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/18/2023	01/18/2024	1	570,000	3928.86		3,534		4,895		4,895	1,361				1,565	0001	
Purchased Call/S&P 500 INDEX/SPXJ136S1J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISPUBIPROK6F93	08/01/2023	08/01/2024	1	2,165,000	100		55,208		40,891		40,891	(14,316)				9,912	0001	
Purchased Call/S&P 500 INDEX/SPX14Q6S0	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA E57QZ0Z1ZF321IEFA76	12/19/2022	12/18/2023	1	2,888,000	100	81,730			123,580		123,580	43,097				6,718	0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	06/05/2023	06/05/2024	1	1,204,000	4273.79		8,067		7,814		7,814	(252)				4,972		0001
INDEX/SPX131S8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/08/2023	08/08/2024	1	578,000	4498.38		6,011		4,707		4,707	(1,304)				2,676		0001
INDEX/SPXJ1385Y				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	09/22/2023	09/24/2024	1	1,284,000	4320.06		8,346		8,012		8,012	(334)				6,376		0001
INDEX/SPXG00ASW				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	09/05/2023	09/04/2024	1	805,000	100		19,320		15,818		15,818	(3,502)				3,885		0001
INDEX/SPXG00S8S				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	05/31/2023	05/31/2024	1	385,000	4719.83		6,815		7,194		7,194	380				1,574		0001
INDEX/SPXC17ESR																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	05/02/2023	05/02/2024	1	402,000	4119.58		7,196		8,155		8,155	960				1,543		0001
INDEX/SPX13K90																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	01/05/2023	01/05/2024	1	457,000	3808.1		5,713		8,800		8,800	3,088				1,178		0001
INDEX/SPXH13J6E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/15/2023	09/17/2024	1	1,516,000	4450.32		10,157		8,580		8,580	(1,577)				7,454		0001
INDEX/SPXJ13J61				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	05/09/2023	05/09/2024	1	1,167,000	100		32,326		36,347		36,347	4,021				4,351		0001
INDEX/SPXF00J6U				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index		05/05/2023	05/07/2024	1	673,000	4136.25		9,220		10,259		10,259	1,039				2,612		0001
INDEX/SPXA05S8G				OPNEB1BXP40TD8PU41																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/12/2023	04/12/2024	1	802,000	4091.95		15,398		18,053		18,053	2,654				2,381		0001
INDEX/SPXJ13F51																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/12/2023	04/12/2024	1	331,000	4091.95		5,968		6,949		6,949	991				3,402		0001
INDEX/SPX13F96																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/01/2023	08/01/2024	1	404,000	4576.73		4,767		3,309		3,309	(1,459)				1,650		0001
INDEX/SPXJ136ZT				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVFH4HCF07349	12/16/2022	12/15/2023	1	646,000	3652.36	12,053			18,854		18,854	7,149				1,478		0001
INDEX/SPX150N96				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/20/2023	04/19/2024	1	581,000	4128.79		10,109		11,341		11,341	1,232				2,161		0001
INDEX/SPX13H5E																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/14/2023	04/12/2024	1	561,000	4137.64		9,705		10,903		10,903	1,197				2,050		0001
INDEX/SPX13G38				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVFH4HCF07349	11/09/2022	11/09/2023	1	1,085,000	3749.57	6,293			10,491		10,491	3,888				1,796		0001
INDEX/SPX150T9Y				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/16/2023	08/16/2024	1	985,000	4404.33		6,698		5,774		5,774	(924)				4,619		0001
INDEX/SPXJ1363S				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/19/2022	10/19/2023	1	665,000	3695.16	10,153			18,161		18,161	6,716				747		0001
INDEX/SPXE00Q6Z				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	07/31/2023	07/30/2024	1	1,818,000	100		47,995		33,867		33,867	(14,128)				8,236		0001
INDEX/SPXF00V9R																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/31/2023	07/31/2024	1	937,000	4586.96		6,465		4,405		4,405	(2,060)				4,283		0001
INDEX/SPXJ13631																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/27/2023	03/27/2024	1	579,000	3977.53		9,611		12,284		12,284	2,673				2,027		0001
INDEX/SPX13G38				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	EXD7DEVFH4HCF07349	12/05/2022	12/05/2023	1	988,000	3998.84	5,632			8,117		8,117	3,173				2,101		0001
INDEX/SPX150V9R				INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/14/2023	04/16/2024	1	963,000	4137.64		6,163		6,978		6,978	815				3,555		0001
INDEX/SPX13G38																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/11/2022	10/11/2023	1	742,000	3986.84	7,346			12,938		12,938	4,215				644		0001
INDEX/SPXH13E3Z																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/31/2023	07/31/2024	1	549,000	4586.96		6,149		4,162		4,162	(1,897)				2,509		0001
INDEX/SPXJ1363J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/10/2023	08/09/2024	1	865,000	4468.83		5,882		4,765		4,765	(1,117)				4,011		0001
INDEX/SPXJ1366																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/14/2022	10/13/2023	1	1,238,000	3983.07	12,256			21,556		21,556	6,969				1,189		0001
INDEX/SPXH1F5FN																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX/H13F53	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	10/12/2022	10/12/2023	1	776,000	3577.03	4,423			7,727		7,727	2,452					704	0001	
Purchased Call/S&P 500 INDEX/SPX/H50I9F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDEVH4HGF07349	12/16/2022	12/15/2023	1	608,000	3852.36	9,606			15,026		15,026	5,685					1,387	0001	
Purchased Call/S&P 500 INDEX/SPX/H13P9R	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/22/2023	05/22/2024	1	1,335,000	4192.63		8,811		9,222		9,222	411					5,356	0001	
Purchased Call/S&P 500 INDEX/SPX/H13P3S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/22/2023	05/22/2024	1	595,000	4192.63		6,728		6,993		6,993	285					2,347	0001	
Purchased Call/S&P 500 INDEX/SPX/H13F50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/14/2022	10/13/2023	1	727,000	3593.07	11,269			20,249		20,249	6,665					686	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G3J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... SOCIETE GENERALE SA	10/19/2022	10/19/2023	1	794,000	3695.16	4,526			7,862		7,862	2,777					906	0001	
Purchased Call/S&P 500 INDEX/SPX/H0028Z	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B3P40TDBPU41	09/05/2023	09/05/2024	1	823,000	4486.83		5,596		4,459		4,459	(1,138)					3,977	0001	
Purchased Call/S&P 500 INDEX/SPX/H13S57	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CAMOJIAN IMPERIAL	05/31/2023	05/31/2024	1	1,251,000	100		34,903		36,584		36,584	1,682					5,114	0001	
Purchased Call/S&P 500 INDEX/SPX/H00T50	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	07/05/2023	07/05/2024	1	618,000	100		16,068		13,240		13,240	(2,828)					2,702	0001	
Purchased Call/S&P 500 INDEX/SPX/H2FSX	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	01/10/2023	01/10/2024	1	369,000	100		8,266		11,420		11,420	3,155					975	0001	
Purchased Call/S&P 500 INDEX/SPX/H12S1	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC ...	11/10/2022	11/10/2023	1	476,000	3565.37	7,283			11,492		11,492	4,715					798	0001	
Purchased Call/S&P 500 INDEX/SPX/H13F8M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/14/2022	10/13/2023	1	1,644,000	3593.07	9,371			16,360		16,360	5,221					1,551	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G3C	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/14/2023	04/16/2024	1	510,000	4137.64		5,661		6,398		6,398	737					1,883	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G37	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/01/2023	09/01/2024	1	833,000	4576.73		5,664		3,999		3,999	(1,666)					3,814	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G31	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	03/30/2023	03/28/2024	1	906,000	4050.83		5,708		6,969		6,969	1,261					3,181	0001	
Purchased Call/S&P 500 INDEX/SPX/H25028S	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDEVH4HGF07349	03/30/2023	03/28/2024	1	549,000	4050.83		5,765		7,107		7,107	1,343					1,928	0001	
Purchased Call/S&P 500 INDEX/SPX/H0004F	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	08/28/2023	08/28/2024	1	832,000	100		19,968		17,297		17,297	(2,671)					3,973	0001	
Purchased Call/S&P 500 INDEX/SPX/H13S64	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/16/2022	12/15/2023	1	1,397,000	3562.36	11,622			17,528		17,528	6,308					4,419	0001	
Purchased Call/S&P 500 INDEX/SPX/H13E30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	08/28/2023	08/23/2024	1	430,822	4396		8,504		7,353		7,353	(1,152)					2,042	0001	
Purchased Call/S&P 500 INDEX/SPX/H50T55	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDEVH4HGF07349	10/27/2022	10/27/2023	1	461,000	3807.3	4,518			7,839		7,839	3,136					627	0001	
Purchased Call/S&P 500 INDEX/SPX/H13X30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/25/2023	09/25/2024	1	1,287,000	4337.44		8,494		8,161		8,161	(333)					6,400	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G3K	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... CREDIT SUISSE (USA)	10/19/2022	10/19/2023	1	720,000	3695.16	7,056			12,471		12,471	4,462					821	0001	
Purchased Call/S&P 500 INDEX/SPX/H50T54	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDEVH4HGF07349	10/27/2022	10/27/2023	1	1,086,000	3807.3	5,973			10,046		10,046	3,974					1,477	0001	
Purchased Call/S&P 500 INDEX/SPX/H13Y3Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	01/25/2023	01/25/2024	1	749,000	4016.22		8,688		11,190		11,190	2,502					2,120	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G3A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/14/2023	04/15/2024	1	428,000	4137.64		4,751		5,372		5,372	621					1,576	0001	
Purchased Call/S&P 500 INDEX/SPX/H13F5P	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/14/2022	10/16/2023	1	1,413,000	3593.07	8,054			14,053		14,053	4,463					1,479	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G56	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/13/2022	12/13/2023	1	1,027,000	4019.65	5,957			8,177		8,177	3,174					2,312	0001	
Purchased Call/S&P 500 INDEX/SPX/H13G39	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/14/2023	04/15/2024	1	670,000	4137.64		4,288		4,857		4,857	569					2,467	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/26/2023	07/26/2024	1	1,119,000	4566.75		13,316		9,238		9,238	(4,078)				5,072		0001
INDEX/SPAJ135B																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	02/07/2023	02/07/2024	1	565,000	4164		6,102		6,912		6,912	810				1,686		0001
INDEX/SPAJ131B				CANADIAN IMPERIAL																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	12/22/2022	12/22/2023	1	1,176,000	3822.39	6,938			10,641		10,641	3,820				2,804		0001
INDEX/SP600Z57				CANADIAN IMPERIAL																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/16/2022	11/16/2023	1	592,000	100	17,286			25,809		25,809	10,365				1,062		0001
INDEX/SP600S3I				CANADIAN IMPERIAL																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	12/06/2022	12/06/2023	1	1,327,000	100	36,360			52,785		52,785	20,163				2,843		0001
INDEX/SP600MSZ				BANK OF COMI																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/10/2023	04/08/2024	1	712,000	100		20,648		23,760		23,760	3,112				2,575		0001
INDEX/SPAJ13E9I																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/24/2023	07/22/2024	1	597,000	100		13,612		10,199		10,199	(3,413)				2,688		0001
INDEX/SPAJ194SD				BNP PARIBAS SA																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	11/01/2022	11/01/2023	1	883,000	3896.1	14,020			23,765		23,765	9,982				1,322		0001
INDEX/SPXC170S1				CREDIT SUISSE (USA)																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/15/2022	12/15/2023	1	430,000	3895.75	4,687			7,080		7,080	2,700				981		0001
INDEX/SPX150MS9																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	11/14/2022	11/14/2023	1	551,000	3957.25	3,306			4,991		4,991	2,023				967		0001
INDEX/SPXH13.57																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/21/2023	07/23/2024	1	695,000	4536.34		4,796		3,490		3,490	(1,395)				3,185		0001
INDEX/SPAJ194S7				BNP PARIBAS SA																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CITIBANK NA	11/29/2022	11/29/2023	1	890,000	100	23,595			34,044		34,044	13,219				1,804		0001
INDEX/SPXJ406S9I																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	10/14/2022	10/16/2023	1	597,000	3983.07	7,343			13,059		13,059	4,252				625		0001
INDEX/SPX136S7																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/14/2023	04/12/2024	1	486,000	4137.64		5,249		5,933		5,933	684				1,776		0001
INDEX/SP600S8Z				CANADIAN IMPERIAL																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	11/08/2022	11/08/2023	1	3,245,000	100	71,390			116,772		116,772	43,183				5,394		0001
INDEX/SPXJ406S9I				SOCIETE GENERALE SA																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA)	04/12/2023	04/12/2024	1	435,000	4091.95		6,177		7,187		7,187	1,010				1,590		0001
INDEX/SPX250S1				INC																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	02/10/2023	02/09/2024	1	1,163,000	4890.46		12,328		15,056		15,056	2,728				3,487		0001
INDEX/SPX150S1J				CREDIT SUISSE (USA)																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	01/25/2023	01/25/2024	1	901,000	4016.22		5,766		7,358		7,358	1,592				2,551		0001
INDEX/SPX150S1K				CREDIT SUISSE (USA)																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	01/25/2023	01/25/2024	1	638,000	4016.22		12,122		15,722		15,722	3,600				1,806		0001
INDEX/SPAJ138B																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/07/2023	08/07/2024	1	412,000	4518.44		7,457		5,602		5,602	(1,655)				1,905		0001
INDEX/SPAJ136Z																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/20/2023	09/20/2024	1	396,000	4402.2		3,940		3,491		3,491	(449)				1,965		0001
INDEX/SPX150MSZ				CANADIAN IMPERIAL																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	10/05/2022	10/05/2023	1	431,000	100	11,886			19,797		19,797	7,405				252		0001
INDEX/SP600MS7				CANADIAN IMPERIAL																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI	09/25/2023	09/24/2024	1	611,000	100		15,153		14,808		14,808	(344)				3,034		0001
INDEX/SPAJ138B				SOCIETE GENERALE SA																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B/P40T0BP41	04/04/2023	04/04/2024	1	676,000	4100.6		11,357		13,287		13,287	1,930				2,419		0001
INDEX/SPAJ135B6																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/16/2023	08/16/2024	1	527,000	4004.33		5,270		4,588		4,588	(682)				2,471		0001
INDEX/SPXJ406S9I				SOCIETE GENERALE SA																		
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE1B/P40T0BP41	05/22/2023	05/22/2024	1	531,000	4192.63		10,301		10,658		10,658	356				2,130		0001
INDEX/SPAJ136H																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/10/2023	08/09/2024	1	403,000	4468.83		4,957		4,024		4,024	(933)				1,869		0001
INDEX/SPXJ194S1																						
Purchased Call/SP 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	07/24/2023	07/24/2024	1	1,010,000	4554.64		6,969		4,952		4,952	(2,017)				4,563		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500 INDEX/SPX1319S4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	06/16/2023	06/17/2024	1	533,000	4408.59		6,183		5,231		5,231	(932)				2,254		0001	
Purchased Call/S&P 500 INDEX/SPX1383A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	03/27/2023	03/27/2024	1	499,000	3977.53		4,840		6,147		6,147	1,307				1,747		0001	
Purchased Call/S&P 500 INDEX/SPX15019H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDE/FD4H4QFF07349	12/16/2022	12/18/2023	1	693,000	3952.36	10,395			16,184		16,184	6,105				1,612		0001	
Purchased Call/S&P 500 INDEX/SPX1393T	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	05/30/2023	05/30/2024	1	1,039,000	4205.52		6,961		7,111		7,111	149				4,239		0001	
Purchased Call/S&P 500 INDEX/SPX4H31STJ	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	12/30/2022	01/02/2024	1	368,000	3893.5	6,219			9,600		9,600	3,387				984		0001	
Purchased Call/S&P 500 INDEX/SPX1383A	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	02/15/2023	02/15/2024	1	599,000	4147.6		11,201		12,757		12,757	1,556				1,842		0001	
Purchased Call/S&P 500 INDEX/SPX60049E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... 21G1190L770X4C3ZET8	08/28/2023	08/27/2024	1	647,000	100		15,528		13,452		13,452	(2,076)				3,085		0001	
Purchased Call/S&P 500 INDEX/SPX15019S3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDE/FD4H4QFF07349	01/18/2023	01/18/2024	1	792,000	3928.86		9,108		12,819		12,819	3,711				2,174		0001	
Purchased Call/S&P 500 INDEX/SPXG17290	FixedAnnui tyHedge ...	N/A	Equi ty/Index	G63SEF7UJF570U4573	11/14/2022	11/14/2023	1	372,000	3957.25	5,915			9,061		9,061	2,720				653		0001	
Purchased Call/S&P 500 INDEX/SPX13880	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	03/16/2023	03/15/2024	1	1,420,000	3960.28		8,946		11,509		11,509	2,563				4,803		0001	
Purchased Call/S&P 500 INDEX/SPX60049D	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... 21G1190L770X4C3ZET8	08/28/2023	08/26/2024	1	823,000	100		18,682		16,132		16,132	(2,551)				3,919		0001	
Purchased Call/S&P 500 INDEX/SPXFO0J8H	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... 21G1190L770X4C3ZET8	05/10/2023	05/10/2024	1	1,034,000	100		27,504		30,694		30,694	3,189				4,041		0001	
Purchased Call/S&P 500 INDEX/SPX15019E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDE/FD4H4QFF07349	12/16/2022	12/15/2023	1	876,000	3952.36	9,724			15,047		15,047	5,667				1,999		0001	
Purchased Call/S&P 500 INDEX/SPX4093Y	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA ... 02N6B1BP4ROTDBPU41	04/14/2023	04/16/2024	1	708,000	4137.64		12,886		14,456		14,456	1,571				2,614		0001	
Purchased Call/S&P 500 INDEX/SPX4H3550	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	12/15/2022	12/15/2023	1	990,000	3995.75	5,940			8,816		8,816	3,243				2,259		0001	
Purchased Call/S&P 500 INDEX/SPX4H31ST	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	12/30/2022	01/02/2024	1	1,163,000	3893.5	6,978			10,424		10,424	3,510				2,951		0001	
Purchased Call/S&P 500 INDEX/SPX60029J	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL ... 21G1190L770X4C3ZET8	08/18/2023	08/16/2024	1	839,000	4369.71		5,621		5,040		5,040	(581)				3,934		0001	
Purchased Call/S&P 500 INDEX/SPX13K30	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	05/02/2023	05/02/2024	1	546,000	100		14,742		16,490		16,490	1,748				2,085		0001	
Purchased Call/S&P 500 INDEX/SPX621C3M	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ... ESTP3U8H1GCT1XB11	12/14/2022	12/14/2023	1	656,000	100	19,352			26,481		26,481	10,162				1,487		0001	
Purchased Call/S&P 500 INDEX/SPX2503B3	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDE/FD4H4QFF07349	04/04/2023	04/04/2024	1	680,000	4100.6		7,344		8,753		8,753	1,409				2,434		0001	
Purchased Call/S&P 500 INDEX/SPXFO009B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL ... 21G1190L770X4C3ZET8	03/27/2023	03/25/2024	1	511,000	100		14,104		18,006		18,006	3,902				1,779		0001	
Purchased Call/S&P 500 INDEX/SPX15019S4	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC ... EXOTDE/FD4H4QFF07349	01/18/2023	01/18/2024	1	809,000	3928.86		14,805		20,782		20,782	5,977				2,221		0001	
Purchased Call/S&P 500 INDEX/SPX250093	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) ... EXOTDE/FD4H4QFF07349	02/10/2023	02/12/2024	1	1,260,000	4090.46		7,938		9,683		9,683	1,745				3,831		0001	
Purchased Call/S&P 500 INDEX/SPX4J2E8B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	08/28/2023	08/28/2024	1	1,486,000	4433.31		9,956		8,509		8,509	(1,447)				7,097		0001	
Purchased Call/S&P 500 INDEX/SPX4093NF	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA ... 02N6B1BP4ROTDBPU41	03/30/2023	03/28/2024	1	732,000	4050.83		12,590		15,429		15,429	2,838				2,570		0001	
Purchased Call/S&P 500 INDEX/SPX131STH	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ... ROMUISP/BMIPROKSP63	06/07/2023	06/07/2024	1	730,000	4267.52		4,891		4,763		4,763	(128)				3,027		0001	
Purchased Call/S&P 500 INDEX/SPX60003E	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL ... 21G1190L770X4C3ZET8	08/23/2023	08/23/2024	1	753,000	4436.01		5,045		4,315		4,315	(730)				3,569		0001	
Purchased Call/S&P 500 INDEX/SPXFO0J8B	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ... 21G1190L770X4C3ZET8	07/10/2023	07/09/2024	1	1,240,000	100		32,736		27,947		27,947	(4,789)				5,459		0001	

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	03/15/2023	03/15/2024	1	3,151,000	100		76,884		104,400		104,400	27,515				10,857		0001
INDEX/SPX008S ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/02/2023	05/02/2024	1	594,000	4,119.58		3,861		4,333		4,333	472				2,279		0001
INDEX/SPX13X9P ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/27/2023	03/27/2024	1	577,000	3977.53		10,617		13,560		13,560	2,943				2,020		0001
INDEX/SPX1388C ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/13/2022	12/13/2023	1	516,000	4019.65	4,973			6,885		6,885	2,882				1,166		0001
INDEX/SPX13367 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/16/2022	12/18/2023	1	1,414,000	3652.36	8,484			12,772		12,772	4,593				3,289		0001
INDEX/SPX1365S ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/03/2023	07/03/2024	1	469,000	4455.59		9,146		7,184		7,184	(1,361)				2,043		0001
INDEX/SPX1303Q ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	INC	12/15/2022	12/15/2023	1	478,000	3695.75	7,648			11,608		11,608	4,436				1,091		0001
INDEX/SPX15016A ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	11/14/2022	11/14/2023	1	488,000	3957.25	4,782			7,207		7,207	2,980				857		0001
INDEX/SPX6001S0 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	09/28/2023	09/27/2024	1	847,000	4299.7		5,506		5,501		5,501	(4)				4,223		0001
INDEX/SPX600038 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/16/2023	03/15/2024	1	844,000	3960.28		14,264		18,502		18,502	4,239				2,854		0001
INDEX/SPX1388Q ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/11/2022	10/11/2023	1	923,000	3586.84	5,261			9,197		9,197	2,559				801		0001
INDEX/SPX1363T ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	03/27/2023	03/26/2024	1	709,000	100		19,143		24,383		24,383	5,240				2,476		0001
INDEX/SPF0005H ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	04/14/2023	04/12/2024	1	1,421,000	4137.64		9,094		10,306		10,306	1,212				5,193		0001
INDEX/SPX13636 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/13/2023	12/13/2023	1	534,000	4019.65	6,728			9,249		9,249	3,611				1,202		0001
INDEX/SPX13038 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	04/27/2023	04/29/2024	1	571,000	100		14,561		16,207		16,207	1,646				2,176		0001
INDEX/SPX0096S ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/10/2023	07/10/2024	1	1,344,000	4409.53		9,193		7,759		7,759	(1,380)				5,928		0001
INDEX/SPX1236G ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/15/2023	02/15/2024	1	830,000	4147.6		5,395		6,116		6,116	721				2,552		0001
INDEX/SPX1339Z ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	03/27/2023	03/27/2024	1	596,000	100		15,998		20,384		20,384	4,366				2,052		0001
INDEX/SPX0009I ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BANK OF COMI ...	01/17/2023	01/17/2024	1	411,000	3960.97		3,041		4,104		4,104	1,063				1,123		0001
INDEX/SPX1501S2 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	09/28/2023	09/27/2024	1	438,000	4299.7		4,205		4,204		4,204	(1)				2,184		0001
INDEX/SPX600039 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/07/2022	10/06/2023	1	1,184,000	3639.66	11,840			20,668		20,668	7,080				759		0001
INDEX/SPX1363E ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	08/08/2023	08/08/2024	1	1,511,000	100		34,451		27,343		27,343	(7,108)				6,986		0001
INDEX/SPX60060 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	09/13/2023	09/13/2024	1	334,000	100		8,150		6,679		6,679	(1,471)				1,633		0001
INDEX/SPX27S1 ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA	08/07/2023	08/06/2024	1	1,042,000	100		25,737		19,566		19,566	(6,172)				4,909		0001
INDEX/SPX223E ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/24/2023	07/24/2024	1	1,399,000	100		35,212		26,599		26,599	(8,613)				5,914		0001
INDEX/SPX1346F ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CANADIAN IMPERIAL BANK OF COMI ...	09/15/2023	09/13/2024	1	487,000	4450.32		4,970		4,205		4,205	(765)				2,430		0001
INDEX/SPX6008J ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/10/2023	07/10/2024	1	516,000	4409.53		5,057		4,275		4,275	(781)				2,276		0001
INDEX/SPX1232H ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/03/2023	07/03/2024	1	963,000	4455.59		6,645		5,282		5,282	(1,363)				4,195		0001
INDEX/SPX1309P ...																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/21/2023	07/19/2024	1	662,000	4536.34		4,502		3,316		3,316	(1,188)				2,966		0001
INDEX/SPX1946S ...																						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	05/30/2023	05/30/2024	1	512,000	4206.52		5,888		6,063		6,063	175				2,089		0001
INDEX/SPX139S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	ROYAL BK CANADA ...	12/08/2022	12/08/2023	1	2,416,000	100	52,669			73,246		73,246	28,005				5,252		0001
INDEX/SPX62C30																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/26/2023	07/26/2024	1	1,124,000	4566.75		7,756		5,438		5,438	(2,317)				5,095		0001
INDEX/SPXJ135SA																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	11/09/2022	11/09/2023	1	682,000	3748.57	7,963			13,700		13,700	5,169				1,046		0001
INDEX/SPX150I3Y				CANADIAN IMPERIAL BANK OF COMI	07/19/2023	07/19/2024	1	603,000	100		16,160		11,629		11,629	(4,532)				2,701		0001
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/24/2023	07/23/2024	1	857,000	100		22,796		17,172		17,172	(5,624)				3,865		0001
INDEX/SPXJ134SE																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/03/2023	07/02/2024	1	1,049,000	100		27,589		22,823		22,823	(4,766)				4,561		0001
INDEX/SPXJ1309N																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	CREDIT SUISSE (USA) INC	01/17/2023	01/17/2024	1	556,000	3990.97		6,783		9,169		9,169	2,966				1,519		0001
INDEX/SPX150I9S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	02/07/2023	02/07/2024	1	753,000	4164		4,895		5,482		5,482	598				2,247		0001
INDEX/SPX11319K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/21/2023	07/22/2024	1	604,000	4536.34		7,127		5,177		5,177	(1,950)				2,720		0001
INDEX/SPXJ134SE																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/30/2022	12/29/2023	1	1,622,000	3639.5	9,792			14,560		14,560	4,915				4,027		0001
INDEX/SPX137S0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/18/2023	09/17/2024	1	621,000	100	14,345			12,407		12,407	(1,939)				3,054		0001
INDEX/SPXJ136J				CANADIAN IMPERIAL BANK OF COMI	01/30/2023	01/29/2024	1	1,671,000	100		52,762		67,212		67,212	14,450				5,386		0001
INDEX/SPXJ0049K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/24/2022	10/24/2023	1	572,000	3797.34	5,606			9,813		9,813	3,635				733		0001
INDEX/SPX134K0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/26/2023	07/26/2024	1	303,000	4566.75		5,818		3,977		3,977	(1,940)				1,373		0001
INDEX/SPXJ135SC																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/03/2023	07/03/2024	1	600,000	100	14,940			12,365		12,365	(2,575)				2,613		0001
INDEX/SPXJ1309N				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NBE18XP40TDBPU41	07/21/2023	07/23/2024	1	425,000	4536.34		8,288		5,825		5,825	(2,463)				1,917		0001
INDEX/SPX6030K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	09/18/2023	09/18/2024	1	562,000	100		14,106		12,235		12,235	(1,971)				2,767		0001
INDEX/SPXJ136K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	08/07/2023	08/07/2024	1	1,251,000	4518.44		8,507		6,508		6,508	(1,999)				5,783		0001
INDEX/SPXJ136K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	10/07/2022	10/06/2023	1	1,649,000	3639.66	9,564			16,450		16,450	5,560				1,057		0001
INDEX/SPX13E0																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/22/2022	11/22/2023	1	888,000	4003.58	5,417			7,720		7,720	3,122				1,692		0001
INDEX/SPX136J																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	07/24/2023	07/24/2024	1	478,000	4554.64		9,034		6,268		6,268	(2,766)				2,160		0001
INDEX/SPXJ134K																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BARCLAYS PLC	10/24/2022	10/24/2023	1	357,000	3797.34	5,819			10,273		10,273	4,071				458		0001
INDEX/SPX137S0				CREDIT SUISSE (USA) INC																		
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/30/2022	12/29/2023	1	663,000	3639.5	11,536			17,987		17,987	6,429				1,646		0001
INDEX/SPX150I9S8																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	11/03/2022	11/03/2023	1	970,000	3719.89	5,626			9,478		9,478	3,965				1,480		0001
INDEX/SPX136J				CANADIAN IMPERIAL BANK OF COMI	05/02/2023	05/02/2024	1	477,000	4119.58		5,342		6,027		6,027	684				1,630		0001
INDEX/SPXJ001S1				CANADIAN IMPERIAL BANK OF COMI	06/07/2023	06/07/2024	1	691,000	4267.52		8,016		7,745		7,745	(270)				2,865		0001
INDEX/SPXJ000ST																						
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA ...	12/08/2022	12/08/2023	1	1,669,000	3963.51	10,014			14,524		14,524	5,582				3,628		0001
INDEX/SPX139S1																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX / SPX409P88	FixedAnnuity hedge	N/A	Equity / Index	SOCIETE GENERALE SA	04/10/2023	04/10/2024	1	555,000	4109.11		10,397		11,985		11,985	1,986				2,022		0001
Purchased Call / S&P 500 INDEX / SPX00039I	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	03/22/2023	03/22/2024	1	2,900,000		100	72,500		93,013		93,013	20,513				10,011		0001
Purchased Call / S&P 500 INDEX / SPX139IST	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	01/17/2023	01/17/2024	1	360,000	3990.97		6,732		9,056		9,056	2,324				984		0001
Purchased Call / S&P 500 INDEX / SPX13383	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	02/15/2023	02/15/2024	1	868,000	4147.6		9,635		11,047		11,047	1,412				2,669		0001
Purchased Call / S&P 500 INDEX / SPX1509SV	FixedAnnuity hedge	N/A	Equity / Index	INC	01/30/2023	01/30/2024	1	342,000	4017.77		4,070		5,225		5,225	1,155				989		0001
Purchased Call / S&P 500 INDEX / SPX13139	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/30/2022	12/29/2023	1	519,000	3839.5	4,308			6,506		6,506	2,233				1,289		0001
Purchased Call / S&P 500 INDEX / SPX14063J	FixedAnnuity hedge	N/A	Equity / Index	CITIBANK NA	11/10/2022	11/02/2023	1	294,000	100	9,437			13,954		13,954	5,010				442		0001
Purchased Call / S&P 500 INDEX / SPX13158I	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	02/07/2023	02/07/2024	1	785,000	4164		14,209		15,973		15,973	1,764				2,342		0001
Purchased Call / S&P 500 INDEX / SPX1193SV	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	05/30/2023	05/30/2024	1	619,000	4205.52		11,018		11,338		11,338	319				2,525		0001
Purchased Call / S&P 500 INDEX / SPX1313Z	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/15/2023	09/13/2024	1	1,453,000	4450.32		9,735		8,218		8,218	(1,517)				7,104		0001
Purchased Call / S&P 500 INDEX / SPX1313SV	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/30/2022	01/02/2024	1	482,000	3839.5	5,609			8,545		8,545	2,968				1,248		0001
Purchased Call / S&P 500 INDEX / SPX600290	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	08/18/2023	08/20/2024	1	520,000	4369.71		5,304		4,804		4,804	(500)				2,453		0001
Purchased Call / S&P 500 INDEX / SPX00396	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	01/17/2023	01/16/2024	1	4,234,000	100		105,003		139,099		139,099	34,096				11,516		0001
Purchased Call / S&P 500 INDEX / SPX1336K	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	11/03/2022	11/03/2023	1	919,000	3719.89	10,591			18,251		18,251	6,983				1,393		0001
Purchased Call / S&P 500 INDEX / SPX1336Z	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/15/2023	09/17/2024	1	726,000	4450.32		7,478		6,299		6,299	(1,179)				3,570		0001
Purchased Call / S&P 500 INDEX / SPX1345J	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	07/24/2023	07/24/2024	1	483,000	4554.64		5,177		3,680		3,680	(1,497)				2,227		0001
Purchased Call / S&P 500 INDEX / SPX1336F	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	01/05/2023	01/05/2024	1	608,000	3808.1		10,944		17,042		17,042	6,098				1,567		0001
Purchased Call / S&P 500 INDEX / SPX13359	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	05/31/2023	05/31/2024	1	775,000	4719.83		5,115		5,389		5,389	274				3,168		0001
Purchased Call / S&P 500 INDEX / SPX1346Y	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	10/27/2022	10/27/2023	1	559,000	3807.3	8,217			14,393		14,393	5,703				760		0001
Purchased Call / S&P 500 INDEX / SPX1308	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	07/03/2023	07/01/2024	1	324,000	100		8,284		6,852		6,852	(1,143)				1,406		0001
Purchased Call / S&P 500 INDEX / SPX02179A	FixedAnnuity hedge	N/A	Equity / Index	ROYAL BK CANADA	09/15/2023	09/16/2024	1	434,000	100		7,725		6,427		6,427	(1,299)				2,131		0001
Purchased Call / S&P 500 INDEX / SPX00367	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	01/17/2023	01/17/2024	1	822,000	100		24,331		32,236		32,236	7,905				2,246		0001
Purchased Call / S&P 500 INDEX / SPX1316Q	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	11/22/2022	11/22/2023	1	640,000	4003.58	11,200			16,205		16,205	6,610				1,219		0001
Purchased Call / S&P 500 INDEX / SPX60028K	FixedAnnuity hedge	N/A	Equity / Index	CANADIAN IMPERIAL	09/18/2023	09/16/2024	1	505,000	4369.71		5,000		4,519		4,519	(481)				2,369		0001
Purchased Call / S&P 500 INDEX / SPX13360	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	09/15/2023	09/16/2024	1	1,028,000	4450.32		8,888		5,816		5,816	(1,072)				5,048		0001
Purchased Call / S&P 500 INDEX / SPX13359	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	12/13/2022	12/13/2023	1	669,000	4019.65	12,176			16,842		16,842	6,601				1,506		0001
Purchased Call / S&P 500 INDEX / SPX60039F	FixedAnnuity hedge	N/A	Equity / Index	BANK OF COMI	08/23/2023	08/23/2024	1	660,000	4436.01		6,534		5,620		5,620	(914)				3,128		0001
Purchased Call / S&P 1389P	FixedAnnuity hedge	N/A	Equity / Index	BNP PARIBAS SA	03/16/2023	03/15/2024	1	507,000	3960.28		5,425		6,941		6,941	1,516				1,715		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMI	10/11/2022	10/11/2023	1	871,000	3888.84	9,931			17,705		17,705	5,927				582		0001
INDEX/SP5000S87				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/28/2023	09/30/2024	1	500,000	100	12,350			12,156		12,156	(195)				2,503		0001
INDEX/SP5000394				BANK OF COMI																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/24/2022	10/24/2023	1	864,000	3797.34	4,666			8,059		8,059	3,108				1,108		0001
INDEX/SP501268P				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	09/18/2023	09/20/2024	1	804,000	4369.71	5,387			4,829		4,829	(559)				3,793		0001
INDEX/SP500028N				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	08/18/2023	08/19/2024	1	555,000	4369.71	5,297			4,787		4,787	(510)				2,520		0001
INDEX/SP500028M				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	04/21/2023	04/23/2024	1	507,000	4336.06	13,081			9,624		9,624	(3,457)				1,904		0001
INDEX/SP25035Y				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/20/2023	09/20/2024	1	1,590,000	4402.2	10,713			9,434		9,434	(1,279)				7,898		0001
INDEX/SP50135Y				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/30/2022	12/29/2023	1	865,000	3889.5	7,664			11,882		11,682	4,072				1,826		0001
INDEX/SP50135IS				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/09/2023	06/07/2024	1	601,000	4902.85	1,082			113		113	(969)				2,482		0001
INDEX/SP50135J1				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	11/22/2023	11/22/2023	1	516,000	4003.58	7,885			11,397		11,397	4,643				983		0001
INDEX/SP50136P				CREDIT SUISSE (USA)																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	INC	02/09/2023	02/09/2024	1	350,000	4057	7,385			733		733	(6,652)				1,052		0001
INDEX/SP502030				INC																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/11/2023	05/10/2024	1	465,000	4677.93	1,411			345		345	(1,065)				1,778		0001
INDEX/SP50136R				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/25/2023	08/27/2024	1	535,000	4661.24	10,914			3,667		3,667	(7,247)				2,551		0001
INDEX/SP50136B				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/25/2023	08/26/2024	1	345,000	4948.48	2,519			610		610	(1,908)				1,843		0001
INDEX/SP50136A				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/08/2023	09/09/2024	1	429,000	4869.81	3,218			907		907	(2,311)				2,085		0001
INDEX/SP50136S				CANADIAN IMPERIAL																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BANK OF COMI	08/18/2023	08/19/2024	1	662,000	4369.71	4,435			3,976		3,976	(459)				3,119		0001
INDEX/SP500028L				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NIEB IBXP40TDBPU41	04/06/2023	04/08/2024	1	569,000	4351.32	13,201			8,355		8,355	(4,845)				2,058		0001
INDEX/SP500530				02NIEB IBXP40TDBPU41																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/07/2023	07/08/2024	1	312,000	5043.4				52		52	(365)				1,371		0001
INDEX/SP50135I8I				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	11/03/2022	11/03/2023	1	688,000	4091.88	16,433			23,045		23,045	8,725				1,019		0001
INDEX/SP5000588				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/12/2024	1	613,983	4336	6,481			7,872		7,872	1,391				2,059		0001
INDEX/SP501388C				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/29/2023	03/28/2024	1	849,000	4551.43	3,829			395		395	(3,434)				2,279		0001
INDEX/SP50058C				02NIEB IBXP40TDBPU41																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/20/2022	12/20/2023	1	428,000	4163.65	9,887			9,598		9,598	591				1,008		0001
INDEX/SP5005E0				02NIEB IBXP40TDBPU41																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/21/2022	10/20/2023	1	415,000	4126.15	11,662			5,015		5,015	(716)				486		0001
INDEX/SP50054R				02NIEB IBXP40TDBPU41																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NIEB IBXP40TDBPU41	04/21/2023	04/22/2024	1	541,000	4670.88	2,056			125		125	(1,931)				2,027		0001
INDEX/SP50053V				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	10/03/2022	10/03/2023	1	363,000	3920.4	12,850			23,770		23,770	12,223				165		0001
INDEX/SP50136T				BNP PARIBAS SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/14/2023	03/12/2024	1	471,114	4144	12,292			23,667		23,667	11,376				1,579		0001
INDEX/SP501388B				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NIEB IBXP40TDBPU41	04/06/2023	04/05/2024	1	569,000	4653.04	2,617			81		81	(2,537)				2,042		0001
INDEX/SP50053N				02NIEB IBXP40TDBPU41																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	01/04/2023	01/03/2024	1	405,359	4044	14,810			25,142		25,142	10,332				1,034		0001
INDEX/SP501363				BNP PARIBAS SA																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received Index (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW05F9K	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/04/2023	01/04/2024	1	580,000	4286.06		8,178		2,359		2,359	(5,619)				1,487		0001
Purchased Call/S&P 500 INDEX/SPW05F0D90	FixedAnnuity Hedge	N/A	Equity/Index	H8BC BANK PLC	03/23/2023	03/22/2024	1	608,000	4469.95		4,560		1,111		1,111	(3,449)				2,099		0001
Purchased Call/S&P 500 INDEX/SPWJ1346R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	09/08/2023	09/06/2024	1	480,000	4889.87		3,120		865		865	(2,255)				2,323		0001
Purchased Call/S&P 500 INDEX/SPWJ1351R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/30/2023	08/30/2024	1	700,000	4970.87		4,060		577		577	(3,483)				3,353		0001
Purchased Call/S&P 500 INDEX/SPWJ1349K	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/26/2024	1	433,000	4459.42		3,724		1,107		1,107	(2,617)				1,512		0001
Purchased Call/S&P 500 INDEX/SPW05F64	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/02/2023	02/02/2024	1	415,000	4409.65		9,753		185			185	(9,367)			1,214		0001
Purchased Call/S&P 500 INDEX/SPWJ1339R	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	02/17/2023	02/16/2024	1	391,000	4446.21		5,748		313		313	(5,435)				1,206		0001
Purchased Call/S&P 500 INDEX/SPWJ1323V	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/13/2023	07/12/2024	1	435,000	4722.01		8,352		968			968	(7,384)			1,925		0001
Purchased Call/S&P 500 INDEX/SPW05F65	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/02/2023	02/02/2024	1	465,000	4687.6		2,736						(2,736)			1,334		0001
Purchased Call/S&P 500 INDEX/SPWJ1335Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	06/14/2023	06/14/2024	1	608,000	5000.06		1,216		75		75	(1,141)				2,556		0001
Purchased Call/S&P 500 INDEX/SPWJ1318V	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	07/07/2023	07/05/2024	1	472,000	4975.21		991		116			116	(875)			2,063		0001
Purchased Call/S&P 500 INDEX/SPW05F60	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	06/06/2023	06/06/2024	1	254,000	4847.18		635		48			48	(387)			1,051		0001
Purchased Call/S&P 500 INDEX/SPWJ1335Z	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/09/2023	08/09/2024	1	713,000	4946.96		1,925		237			237	(1,689)			2,980		0001
Purchased Call/S&P 500 INDEX/SPW05F60	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/27/2022	12/27/2023	1	698,000	4309.82	9,214			301			301	(8,082)			1,714		0001
Purchased Call/S&P 500 INDEX/SPWJ1345I	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	03/24/2023	03/25/2024	1	468,000	4487.22		3,252		758			758	(2,494)			1,995		0001
Purchased Call/S&P 500 INDEX/SPW05F9I	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/09/2023	01/09/2024	1	318,000	4198.57		7,282		5,685			5,685	(1,597)			836		0001
Purchased Call/S&P 500 INDEX/SPW05F66	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/06/2023	02/06/2024	1	482,000	4485.19		5,953		31			31	(5,923)			1,462		0001
Purchased Call/S&P 500 INDEX/SPW05G9I	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/21/2023	04/23/2024	1	307,000	4429.07		5,066		2,405			2,405	(2,660)			1,153		0001
Purchased Call/S&P 500 INDEX/SPWJ1306C	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/25/2023	08/27/2024	1	613,000	4841.88		4,720		1,165			1,165	(3,555)			2,923		0001
Purchased Call/S&P 500 INDEX/SPW05G9R	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/06/2023	04/09/2024	1	370,000	4361.58		8,214		4,799			4,799	(3,415)			1,342		0001
Purchased Call/S&P 500 INDEX/SPW25038C	FixedAnnuity Hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/11/2023	04/11/2024	1	419,000	4386.29		8,338		4,648			4,648	(3,680)			1,527		0001
Purchased Call/S&P 500 INDEX/SPWJ13788	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	08/02/2023	08/02/2024	1	715,000	4964.73		4,719		339			339	(4,380)			3,279		0001
Purchased Call/S&P 500 INDEX/SPW05F5L	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/04/2023	01/03/2024	1	497,138	4198		10,287		11,744			11,744	1,457			1,288		0001
Purchased Call/S&P 500 INDEX/SPWJ1303U	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	05/25/2023	05/24/2024	1	592,000	4746.99		1,397		239			239	(1,099)			2,345		0001
Purchased Call/S&P 500 INDEX/SPW05A9U	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/21/2022	10/23/2023	1	517,000	4045.46	18,500			17,464			17,464	6,125			649		0001
Purchased Call/S&P 500 INDEX/SPW18F9X	FixedAnnuity Hedge	N/A	Equity/Index	BNP PARIBAS SA	12/12/2022	12/12/2023	1	504,000	4204.05	18,990			5,065			5,065	(3,224)			1,127		0001
Purchased Call/S&P 500 INDEX/SPW05G9S	FixedAnnuity Hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/06/2023	04/09/2024	1	463,000	4624.31		2,492		109			109	(2,383)			1,943		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Purchased Call/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	03/09/2023	03/07/2024	1	721,533	.....	434	.....	5,426	.....	1,797	.....	1,797	.....	.....	.....	2,381	.....	0001	.....
INDE/SPX1365V				ROMUISPUBIPROKSP63																			
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/04/2023	08/02/2024	1	309,000	.....	4941.51	.....	1,638	.....	183	.....	183	.....	.....	.....	1,417	.....	0001	.....
INDE/SPXJ1363				SOCIETE GENERALE SA																			
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	04/06/2023	04/09/2024	1	348,000	.....	4302.06	.....	9,953	.....	7,558	.....	7,558	.....	.....	.....	1,262	.....	0001	.....
INDE/SPXJ0530				ROMUISPUBIPROKSP63																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	09/27/2023	09/27/2024	1	791,000	.....	4695.55	.....	7,594	.....	7,170	.....	7,170	.....	.....	.....	3,944	.....	0001	.....
INDE/SPXJ1338				ROMUISPUBIPROKSP63																			
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	08/25/2023	08/23/2024	1	403,000	.....	4846.28	.....	2,942	.....	734	.....	734	.....	.....	.....	1,910	.....	0001	.....
INDE/SPXJ1339				ROMUISPUBIPROKSP63																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	12/28/2022	12/28/2023	1	505,000	.....	4150.19	.....	10,605	.....	14,061	.....	14,061	.....	.....	.....	1,247	.....	0001	.....
INDE/SPF0006A				SOCIETE GENERALE SA																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	03/10/2023	03/08/2024	1	447,105	.....	4537	.....	1,596	.....	93	.....	93	.....	.....	.....	1,480	.....	0001	.....
INDE/SPXJ0053V				SOCIETE GENERALE SA																			
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	03/02/2023	03/01/2024	1	728,000	.....	4447.17	.....	6,334	.....	1,025	.....	1,025	.....	.....	.....	2,357	.....	0001	.....
INDE/SPXJ053H				SOCIETE GENERALE SA																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	12/02/2022	12/01/2023	1	460,000	.....	4332.29	.....	13,662	.....	5	.....	5	.....	.....	.....	948	.....	0001	.....
INDE/SPXJ0053Z				BNP PARIBAS SA	09/08/2023	09/10/2024	1	489,000	.....	4894.32	.....	3,179	.....	893	.....	893	.....	.....	.....	2,381	.....	0001	.....
INDE/SPXJ1361T				SOCIETE GENERALE SA																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	12/20/2022	12/20/2023	1	452,000	.....	4033.72	.....	16,408	.....	24,928	.....	24,928	.....	.....	.....	1,065	.....	0001	.....
INDE/SPXJ0053E				BNP PARIBAS SA	11/30/2022	11/30/2023	1	424,000	.....	4347.36	.....	12,762	.....	4	.....	4	.....	.....	.....	867	.....	0001	.....
INDE/SPXJ1353				SOCIETE GENERALE SA																			
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	12/27/2022	12/27/2023	1	615,000	.....	4118.36	.....	17,466	.....	20,164	.....	20,164	.....	.....	.....	1,510	.....	0001	.....
INDE/SPXJ05FF				BNP PARIBAS SA	03/24/2023	03/26/2024	1	347,000	.....	4272.79	.....	7,495	.....	7,924	.....	7,924	.....	.....	.....	1,212	.....	0001	.....
INDE/SPX1354J				SOCIETE GENERALE SA																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	01/20/2023	01/19/2024	1	675,000	.....	4477.13	.....	4,118	.....	13	.....	13	.....	.....	.....	1,861	.....	0001	.....
INDE/SPXJ053H				BNP PARIBAS SA	11/22/2022	11/22/2023	1	834,000	.....	4003.58	.....	8,674	.....	12,558	.....	12,558	.....	.....	.....	1,589	.....	0001	.....
INDE/SPXJ1350				ROMUISPUBIPROKSP63																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	10/11/2022	10/11/2023	1	689,000	.....	4030.27	.....	15,098	.....	27,718	.....	27,718	.....	.....	.....	607	.....	0001	.....
INDE/SPXJ00536				HSBC BANK PLC	12/28/2022	12/28/2023	1	373,000	.....	4350.7	.....	3,282	.....	44	.....	44	.....	.....	.....	921	.....	0001	.....
INDE/SPXJ0056B				SOCIETE GENERALE SA																			
Purchased Call11/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	01/20/2023	01/22/2024	1	552,000	.....	4185.14	.....	15,346	.....	12,381	.....	12,381	.....	.....	.....	1,542	.....	0001	.....
INDE/SPXJ053S1				BNP PARIBAS SA	07/07/2023	07/09/2024	1	472,000	.....	4594.7	.....	10,762	.....	2,953	.....	2,953	.....	.....	.....	2,078	.....	0001	.....
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA																			
INDE/SPXJ1313				02NEB1BXP4ROTDBPU41	04/06/2023	04/08/2024	1	715,000	.....	4611.99	.....	4,219	.....	208	.....	208	.....	.....	.....	2,586	.....	0001	.....
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	02NEB1BXP4ROTDBPU41	10/21/2022	10/20/2023	1	427,000	.....	4326.92	.....	6,277	.....	.....	.....	.....	.....	.....	.....	500	.....	0001	.....
INDE/SPXJ0061T				BNP PARIBAS SA	02/17/2023	02/16/2024	1	330,000	.....	4580.82	.....	2,376	.....	12	.....	12	.....	.....	.....	1,018	.....	0001	.....
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA																			
INDE/SPXJ053SZ				02NEB1BXP4ROTDBPU41	05/09/2023	05/09/2024	1	500,000	.....	4603.17	.....	2,600	.....	654	.....	654	.....	.....	.....	1,950	.....	0001	.....
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	SOCIETE GENERALE SA																			
INDE/SPXJ0058N				02NEB1BXP4ROTDBPU41	12/19/2022	12/19/2023	1	426,000	.....	4247.15	.....	7,029	.....	2,263	.....	2,263	.....	.....	.....	997	.....	0001	.....
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	BNP PARIBAS SA	04/24/2023	04/24/2024	1	376,000	.....	4662.44	.....	1,542	.....	135	.....	135	.....	.....	.....	1,416	.....	0001	.....
INDE/SPX1313I				ROMUISPUBIPROKSP63																			
Purchased Call1/S&P 500	FixedAnnui tyHedge ...	N/A	Equi ty/Index	HSBC BANK PLC	03/10/2023	03/08/2024	1	385,209		4294		5,134		6,825		6,825				1,308		0001	
INDE/SPXJ0068B				11EBVNS0JCE0V1HHR804																			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call / S&P 500 INDEX/SP/A0530	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/02/2022	12/01/2023	1	458,000	4882.46	3,160						(457)				944		0001
Purchased Call / S&P 500 INDEX/SP/A0530	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/20/2023	01/19/2024	1	253,000	4425.49		2,151		21		21	(2,180)				698		0001
Purchased Call / S&P 500 INDEX/SP/P0098N	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/03/2023	03/01/2024	1	538,000	4579.66		3,087		58		58	(3,008)				1,742		0001
Purchased Call / S&P 500 INDEX/SP/A0534S	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/21/2022	10/20/2023	1	384,000	4034.21	14,460			13,660		13,660	4,794				461		0001
Purchased Call / S&P 500 INDEX/SP/X13390	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/17/2023	02/20/2024	1	555,000	4415.61		9,546		808		808	(8,738)				1,737		0001
Purchased Call / S&P 500 INDEX/SP/X13364	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/29/2023	09/27/2024	1	434,000	4706.13		3,689		3,917		3,917	228				2,164		0001
Purchased Call / S&P 500 INDEX/SP/X13385	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/04/2023	08/06/2024	1	480,000	4837.03		2,744		310		310	(2,434)				2,262		0001
Purchased Call / S&P 500 INDEX/SP/X13365	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	09/29/2023	09/30/2024	1	420,000	4701.85		3,696		3,922		3,922	226				2,103		0001
Purchased Call / S&P 500 INDEX/SP/X13390	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/01/2023	05/31/2024	1	356,000	4818.29		712		124		124	(588)				1,455		0001
Purchased Call / S&P 500 INDEX/SP/A0535E	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/31/2022	10/31/2023	1	556,000	4191.42	16,488			3,373		3,373	(2,624)				810		0001
Purchased Call / S&P 500 INDEX/SP/X13557	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/27/2023	02/27/2024	1	552,000	4227.15		14,131		13,044		13,044	(1,087)				1,769		0001
Purchased Call / S&P 500 INDEX/SP/A0531	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/02/2022	12/04/2023	1	627,000	4468.69	11,286						(2,055)				1,323		0001
Purchased Call / S&P 500 INDEX/SP/A053EP	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/20/2022	12/20/2023	1	656,000	4394.86	5,576			5		5	(4,599)				1,545		0001
Purchased Call / S&P 500 INDEX/SP/X1336J	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/12/2023	06/12/2024	1	507,000	4859.4		913		73		73	(840)				2,123		0001
Purchased Call / S&P 500 INDEX/SP/X250468	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	04/25/2023	04/25/2024	1	453,000	4307.78		10,781		10,980		10,980	198				1,710		0001
Purchased Call / S&P 500 INDEX/SP/A051X	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/22/2023	02/22/2024	1	422,000	4563.77		2,068		15		15	(2,053)				1,330		0001
Purchased Call / S&P 500 INDEX/SP/A05J33	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/24/2023	02/23/2024	1	705,000	4333.3		11,210		4,130		4,130	(7,080)				2,229		0001
Purchased Call / S&P 500 INDEX/SP/P0033Z	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/23/2023	03/22/2024	1	473,000	4338.64		6,953		6,136		6,136	(817)				1,633		0001
Purchased Call / S&P 500 INDEX/SP/X13381	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	12/02/2022	12/04/2023	1	655,000	4275.29	23,515			642		642	(6,225)				1,382		0001
Purchased Call / S&P 500 INDEX/SP/P0083C	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/13/2023	03/13/2024	1	481,000	4241.34		8,926		15,243		15,243	8,316				1,617		0001
Purchased Call / S&P 500 INDEX/SP/P00851	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/13/2023	03/08/2024	1	463,391	4337		4,626		5,241		5,241	615				1,334		0001
Purchased Call / S&P 500 INDEX/SP/X1355P	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/28/2023	07/30/2024	1	403,000	5024.42		2,331		121		121	(2,211)				1,866		0001
Purchased Call / S&P 500 INDEX/SP/A0539I	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/11/2023	1	454,000	4211.75	13,620			3,534		3,534	(3,241)				1,008		0001
Purchased Call / S&P 500 INDEX/SP/X13390	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/01/2023	02/01/2024	1	427,000	4506.42		4,569		17		17	(4,551)				1,244		0001
Purchased Call / S&P 500 INDEX/SP/X1338A	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/04/2023	05/03/2024	1	381,000	4568.87		1,981		1,001		1,001	(980)				1,465		0001
Purchased Call / S&P 500 INDEX/SP/P0085G	FixedAnnuity hedge	N/A	Equity/Index	H8BC BANK PLC	03/13/2023	03/08/2024	1	391,832	4293		4,782		6,770		6,770	1,988				1,297		0001
Purchased Call / S&P 500 INDEX/SP/A0535K	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/02/2022	11/02/2023	1	670,000	4318	7,906						(3,474)				1,007		0001
Purchased Call / S&P 500 INDEX/SP/A0535T	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/08/2023	1	504,000	4174.38	17,035			6,846		6,846	(2,002)				1,095		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	02/17/2023	02/16/2024	1	400,000	4389.1		7,600		1,129		1,129	(6,471)				1,234		0001
INDEX/SPX 13350																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	02/28/2023	02/28/2024	1	487,000	4565.67		1,802		38		38	(1,764)				1,566		0001
INDEX/SPX 13551				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	10/26/2022	10/26/2023	1	531,000	4148.54	16,567			2,826		2,826	(4,043)				709		0001
INDEX/SPX05551																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	02/28/2023	02/28/2024	1	386,000	4254.02		8,239		8,257		8,257	18				1,280		0001
INDEX/SPX 13556				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/07/2022	12/07/2023	1	483,000	4461.07	5,330						(1,878)				1,055		0001
INDEX/SPX05058				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	07/20/2023	07/19/2024	1	280,000	5040.51		1,102		42		42	(1,060)				1,289		0001
INDEX/SPX05058																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	05/26/2023	05/28/2024	1	625,000	4743.75		2,250		410		410	(1,840)				2,545		0001
INDEX/SPX 13638				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	10/10/2022	10/10/2023	1	696,000	3912.22	23,584			47,900		47,900	22,177				576		0001
INDEX/SPX05053				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	02/21/2023	02/21/2024	1	510,000	4259.17		12,189		8,824		8,824	(3,365)				1,602		0001
INDEX/SPX05150																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	05/18/2023	05/17/2024	1	311,908	4531		3,151		1,717		1,717	(1,433)				1,238		0001
INDEX/SPX 13035																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	05/24/2023	05/24/2024	1	497,000	4666.68		1,640		593		593	(1,047)				2,002		0001
INDEX/SPX 1303N				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	09/30/2022	10/02/2023	1	514,000	3822.27	19,429			50,664		50,664	25,821				190		0001
INDEX/SPX05596																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	06/30/2023	07/02/2024	1	306,000	4641.75		6,487		1,176		1,176	(5,311)				1,330		0001
INDEX/SPX1303A				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	11/02/2022	11/02/2023	1	473,000	4013.47	16,366			26,030		26,030	12,862				711		0001
INDEX/SPX0555J				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	11/11/2022	11/13/2023	1	420,000	4416.18	8,358						(1,947)				729		0001
INDEX/SPX0553A				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	11/16/2022	11/16/2023	1	709,000	4216.11	23,610			1,431		1,431	(5,988)				1,272		0001
INDEX/SPX05537				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	11/08/2022	11/08/2023	1	541,000	4164.98	15,256			5,808		5,808	(1,539)				884		0001
INDEX/SPX05585				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	10/18/2022	10/18/2023	1	585,000	4277.98	9,009						(2,912)				660		0001
INDEX/SPX05050				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	01/10/2023	01/10/2024	1	506,000	4432.67		4,655		10		10	(4,645)				1,337		0001
INDEX/SPX0558Y																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	01/06/2023	01/08/2024	1	572,000	4099.57		19,448		25,265		25,265	5,817				1,497		0001
INDEX/SPX05130V																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/21/2023	03/21/2024	1	376,000	4469.2		3,422		687		687	(2,735)				1,294		0001
INDEX/SPX 1303T																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	05/18/2023	05/17/2024	1	632,133	4752		1,537		264		264	(1,273)				2,509		0001
INDEX/SPX0508H																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	HSBC BANK PLC	03/13/2023	03/08/2024	1	403,587	4462		1,953		479		479	(1,474)				1,336		0001
INDEX/SPX05058S				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/09/2022	12/08/2023	1	462,000	4420.28	5,831			3		3	(2,168)				983		0001
INDEX/SPX05058J				SOCIETE GENERALE SA																		
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	02NEBIBXP4ROTDBPU41	12/09/2022	12/08/2023	1	378,000	4343.56	6,880						(2,865)				822		0001
INDEX/SPX05040				CREDIT SUISSE (USA) INC	04/26/2023	04/26/2024	1	319,000	4295.29		7,401		8,346		8,346	946				1,207		0001
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	EADTDEVFH4HCF07349																		
INDEX/SPX 1305N																						
Purchased Call/S&P 500	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA ROMUISPUBIPROKSP63	06/20/2023	06/20/2024	1	475,000	4739.81		5,083		527		527	(4,555)				2,021		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPX250S8	FixedAnnuity hedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	02/22/2023	02/22/2024	1	468,000	4216.54		12,961		11,115		11,115	(1,847)				1,443		0001
Purchased Call/S&P 500 INDEX/SPX005S1	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/12/2023	01/12/2024	1	587,000	4397.42		7,455		46		46	(7,409)				1,567		0001
Purchased Call/S&P 500 INDEX/SPX008S0	FixedAnnuity hedge	N/A	Equity/Index	HBOC BANK PLC	03/13/2023	03/13/2024	1	355,000	4420.63		1,917		1,603		1,603	(314)				1,193		0001
Purchased Call/S&P 500 INDEX/SPX002S5	FixedAnnuity hedge	N/A	Equity/Index	HBOC BANK PLC	12/22/2022	12/22/2023	1	569,000	4196.98	12,006			6,895		6,895	(2,720)				1,357		0001
Purchased Call/S&P 500 INDEX/SPX005S9	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/21/2022	11/21/2023	1	585,000	4260.01	15,854			12		12	(5,254)				1,104		0001
Purchased Call/S&P 500 INDEX/SPX009S7	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/09/2023	1	627,000	4577.65	4,013						(1,287)				1,363		0001
Purchased Call/S&P 500 INDEX/SPX005S3	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/11/2022	11/13/2023	1	395,000	4234.5	14,062			588		588	(3,272)				686		0001
Purchased Call/S&P 500 INDEX/SPX009S8	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	10/20/2022	10/20/2023	1	677,000	4015.86	20,242			29,382		29,382	12,946				792		0001
Purchased Call/S&P 500 INDEX/SPX005S1	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	01/20/2023	01/22/2024	1	468,000	4485.08		2,748		7		7	(2,741)				1,280		0001
Purchased Call/S&P 500 INDEX/SPX005S2	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/24/2023	02/23/2024	1	385,000	4511.95		2,387		34		34	(2,353)				1,217		0001
Purchased Call/S&P 500 INDEX/SPX005S4	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	02/24/2023	02/26/2024	1	650,000	4357.12		9,295		2,310		2,310	(6,985)				2,076		0001
Purchased Call/S&P 500 INDEX/SPX13C36	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	03/31/2023	04/01/2024	1	614,000	4643.52		3,438		140		140	(3,290)				2,180		0001
Purchased Call/S&P 500 INDEX/SPX009S4	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	03/28/2023	03/28/2024	1	293,000	4457.75		2,315		907		907	(1,407)				1,029		0001
Purchased Call/S&P 500 INDEX/SPX13C33	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/21/2023	08/21/2024	1	462,000	4815.55		4,112		963		963	(3,149)				2,183		0001
Purchased Call/S&P 500 INDEX/SPX005S3	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/09/2022	12/11/2023	1	519,000	4406.51	7,318						(2,822)				1,153		0001
Purchased Call/S&P 500 INDEX/SPX13N66	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	05/12/2023	05/13/2024	1	664,000	4660.21		2,324		770		770	(1,554)				2,612		0001
Purchased Call/S&P 500 INDEX/SPX008S1	FixedAnnuity hedge	N/A	Equity/Index	HBOC BANK PLC	03/14/2023	03/14/2024	1	557,000	4330.82		7,185		8,789		8,789	1,603				1,878		0001
Purchased Call/S&P 500 INDEX/SPX008S0	FixedAnnuity hedge	N/A	Equity/Index	HBOC BANK PLC	03/14/2023	03/11/2024	1	633,301	4224		11,054		20,452		20,452	9,399				2,116		0001
Purchased Call/S&P 500 INDEX/SPX13N66	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/30/2023	06/28/2024	1	390,000	5053.41		624		50		50	(574)				1,683		0001
Purchased Call/S&P 500 INDEX/SPX13N61	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	02/01/2023	02/01/2024	1	338,000	4737.09		980		2		2	(978)				985		0001
Purchased Call/S&P 500 INDEX/SPX13S80	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/28/2023	07/29/2024	1	447,000	5061.07		1,967		103		103	(1,864)				2,036		0001
Purchased Call/S&P 500 INDEX/SPX13N63	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	08/14/2023	08/14/2024	1	360,000	4834.2		2,376		294		294	(2,082)				1,683		0001
Purchased Call/S&P 500 INDEX/SPX13N63	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	07/05/2023	07/05/2024	1	358,000	4686.95		6,408		938		938	(5,470)				1,565		0001
Purchased Call/S&P 500 INDEX/SPX00P91	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	04/13/2023	04/12/2024	1	431,000	4656.28		2,327		100		100	(2,228)				1,575		0001
Purchased Call/S&P 500 INDEX/SPX005S6	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	12/06/2022	12/06/2023	1	666,000	4428.01	8,525						(3,029)				1,427		0001
Purchased Call/S&P 500 INDEX/SPX13N69	FixedAnnuity hedge	N/A	Equity/Index	BNP PARIBAS SA	06/30/2023	07/01/2024	1	482,000	5064.53		771		60		60	(711)				2,092		0001
Purchased Call/S&P 500 INDEX/SPX005S1	FixedAnnuity hedge	N/A	Equity/Index	SOCIETE GENERALE SA	11/08/2022	11/08/2023	1	776,000	4402.33	9,545						(2,520)				1,288		0001

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Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	BNP PARIBAS SA	09/11/2023	09/11/2024	1	465,000	4898.06		2,397		734		734	(2,393)				1,974		0001
INDEX/SPX131S4				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	11/28/2022	11/28/2023	1	315,000	4281.06	8,159			4		4	(2,681)				633		0001
INDEX/SPX053SR				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	10/28/2022	10/27/2023	1	702,000	4480.12	8,354						(963)				965		0001
INDEX/SPX069SA				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	10/28/2022	10/30/2023	1	902,000	4203.39	28,664			1,803		1,803	(7,094)				1,293		0001
INDEX/SPX053SB				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	12/12/2022	12/12/2023	1	408,000	4533.7	9,384			4		4	(2,991)				912		0001
INDEX/SPX069SE				BNP PARIBAS SA	04/19/2023	04/19/2024	1	890,000	4736.15		2,670		141		141	(2,529)				3,310		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	03/31/2023	03/28/2024	1	323,000	4625.03		2,007		91		91	(1,915)				1,155		0001
INDEX/SPX133SF				BNP PARIBAS SA	10/18/2022	10/18/2023	1	461,000	4019.44	15,951			20,040		20,040	9,242				512		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	11/17/2022	11/17/2023	1	398,000	4360.95	7,761						(1,788)				722		0001
INDEX/SPX053SB				SOCIETE GENERALE SA																		
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	04/18/2023	04/18/2024	1	426,000	4597.36		3,110		295		295	(2,814)				1,581		0001
INDEX/SPX069SE				SOCIETE GENERALE SA	01/24/2023	01/24/2024	1	382,000	4298.14		7,449		1,239		1,239	(6,210)				1,077		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	03/22/2023	03/22/2024	1	403,000	4425.15		2,821		1,887		1,887	(934)				1,391		0001
INDEX/SPX139ST				BNP PARIBAS SA	12/19/2022	12/19/2023	1	421,000	4027.63	15,493			23,975		23,975	9,363				965		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	03/06/2023	03/05/2024	1	360,000	4410.75		5,256		1,292		1,292	(3,964)				1,181		0001
INDEX/SPX053SB				BNP PARIBAS SA	10/14/2022	10/16/2023	1	708,000	3869.72	26,196			61,442		61,442	29,466				741		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	HSBC BANK PLC	03/22/2023	03/22/2024	1	410,000	4224.37		8,323		13,718		13,718	5,395				1,415		0001
INDEX/SPX139SS				BNP PARIBAS SA	11/25/2022	11/27/2023	1	456,000	4255.61	15,322			83		83	(4,703)				909		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	01/27/2023	01/26/2024	1	454,000	4593.63		2,088		1		1	(2,087)				1,291		0001
INDEX/SPX053SR				CREDIT SUISSE (USA) INC	10/25/2022	10/25/2023	1	428,000	4131.18	15,964			4,069		4,069	(2,142)				560		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	EXD7EYFDH4HFF7349	05/15/2023	05/15/2024	1	468,000	4690.54		1,404		396		396	(1,009)				1,949		0001
INDEX/SPX139SX				BNP PARIBAS SA	04/05/2023	04/05/2024	1	336,000	4622.13		1,747		116		116	(1,831)				1,206		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	12/21/2022	12/21/2023	1	600,000	4091.75	20,940			22,761		22,761	5,521				1,422		0001
INDEX/SPX139SU				BNP PARIBAS SA	09/18/2023	09/18/2024	1	449,000	4609.81		4,445		1,701		1,701	(2,744)				2,211		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	02/03/2023	02/05/2024	1	725,000	4512.9		8,918		27		27	(8,901)				2,147		0001
INDEX/SPX053HC				SOCIETE GENERALE SA	11/25/2022	11/24/2023	1	563,000	4360.29	13,062			54		54	(2,367)				1,093		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41	06/22/2023	06/21/2024	1	473,000	5030.41		710					(656)				2,015		0001
INDEX/SPX133SI				BNP PARIBAS SA	10/28/2022	10/27/2023	1	414,000	4176.08	14,117			1,987		1,987	(2,529)				563		0001
Purchased Call / S&P 500	FixedAnnuity hedge	N/A	Equi ty / Index	02NEB IBXP-AROTD8PU41																		
INDEX/SPX069SE																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Purchased Call/S&P 500 INDEX/SPW0068E	FixedAnnuity hedge	N/A	Equi ty/Index	H8BC BANK PLC	09/07/2023	09/06/2024	1	794,000	4907.38		4,764		1,112		1,112	(3,652)				3,843		0001
Purchased Call/S&P 500 INDEX/SPW13030	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/18/2023	05/17/2024	1	512,000	4764.79		1,382		195		195	(1,187)				2,032		0001
Purchased Call/S&P 500 INDEX/SPW05332	FixedAnnuity hedge	N/A	Equi ty/Index	02NBE1BXP40TD8PU41	11/11/2022	11/10/2023	1	440,000	4464.1	7,216						(992)				737		0001
Purchased Call/S&P 500 INDEX/SPW41915S	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/11/2023	01/11/2024	1	738,000	4576.96		4,207		4		4	(4,202)				1,960		0001
Purchased Call/S&P 500 INDEX/SPW0533S	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/27/2023	01/29/2024	1	736,000	4477.62		6,845		28		28	(6,817)				2,119		0001
Purchased Call/S&P 500 INDEX/SPW0549D	FixedAnnuity hedge	N/A	Equi ty/Index	02NBE1BXP40TD8PU41	10/13/2022	10/13/2023	1	552,000	4049.75	15,235			22,295		22,295	10,619				521		0001
Purchased Call/S&P 500 INDEX/SPW1319N	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	04/28/2023	04/30/2024	1	476,000	4407.14		10,282		6,595		6,595	(3,687)				1,818		0001
Purchased Call/S&P 500 INDEX/SPW0536V	FixedAnnuity hedge	N/A	Equi ty/Index	02NBE1BXP40TD8PU41	04/03/2023	04/03/2024	1	563,000	4652.45		3,040		79		79	(2,962)				2,010		0001
Purchased Call/S&P 500 INDEX/SPW1319V	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	07/05/2023	07/05/2024	1	342,000	5109.4		479		36		36	(443)				1,495		0001
Purchased Call/S&P 500 INDEX/SPW0039K	FixedAnnuity hedge	N/A	Equi ty/Index	H8BC BANK PLC	03/17/2023	03/19/2024	1	481,000	4323.97		6,830		8,456		8,456	1,626				1,646		0001
Purchased Call/S&P 500 INDEX/SPW0549T	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/08/2023	02/08/2024	1	702,000	4567.3		5,616		6		6	(5,610)				2,103		0001
Purchased Call/S&P 500 INDEX/SPW41915R	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/24/2023	01/24/2024	1	576,000	4615.48		2,074		4		4	(2,069)				1,624		0001
Purchased Call/S&P 500 INDEX/SPW41919R	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/11/2023	01/11/2024	1	494,000	4281.22		10,917		2,530		2,530	(8,387)				1,312		0001
Purchased Call/S&P 500 INDEX/SPW1319K	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/19/2023	05/17/2024	1	649,000	4739.03	11,702	1,947		337		337	(1,610)				2,576		0001
Purchased Call/S&P 500 INDEX/SPW009P3	FixedAnnuity hedge	N/A	Equi ty/Index	H8BC BANK PLC	10/14/2022	10/13/2023	1	424,000	3964.67				28,176		28,176	15,908				400		0001
Purchased Call/S&P 500 INDEX/SPW1319T	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/12/2023	05/14/2024	1	386,000	4371.52		8,106		8,741		8,741	635				1,522		0001
Purchased Call/S&P 500 INDEX/SPW1319T	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/26/2023	05/24/2024	1	503,000	4746.85		1,710		247		247	(1,463)				2,027		0001
Purchased Call/S&P 500 INDEX/SPW41919V	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	01/06/2023	01/05/2024	1	418,000	4113.2		13,543		17,261		17,261	3,717				1,077		0001
Purchased Call/S&P 500 INDEX/SPW0549A	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	02/03/2023	02/02/2024	1	576,000	4649.4		3,295		1		1	(3,239)				1,691		0001
Purchased Call/S&P 500 INDEX/SPW0533V	FixedAnnuity hedge	N/A	Equi ty/Index	H8BC BANK PLC	10/06/2022	10/06/2023	1	462,000	4156.42	9,841			822		822	(2,689)				296		0001
Purchased Call/S&P 500 INDEX/SPW0533V	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	06/08/2023	06/07/2024	1	375,000	4637.44		3,563		933		933	(2,629)				1,555		0001
Purchased Call/S&P 500 INDEX/SPW1319T	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	05/19/2023	05/21/2024	1	663,000	4739.03		2,055		317		317	(1,739)				2,654		0001
Purchased Call/S&P 500 INDEX/SPW41919V	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/21/2023	09/20/2024	1	507,000	4726.2		4,462		3,522		3,522	(940)				2,504		0001
Purchased Call/S&P 500 INDEX/SPW1319M	FixedAnnuity hedge	N/A	Equi ty/Index	BNP PARIBAS SA	09/18/2023	09/18/2024	1	323,000	4882.2		1,938		714		714	(1,224)				1,590		0001
Purchased Call/S&P 500 INDEX/SPW0533S	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	12/06/2022	12/06/2023	1	578,000	4191.53	18,554			7,405		7,405	(1,697)				1,238		0001
Purchased Call/S&P 500 INDEX/SPW0533D	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	11/25/2022	11/27/2023	1	443,000	4543.48	4,917						(806)				883		0001
Purchased Call/S&P 500 INDEX/SPW0549J	FixedAnnuity hedge	N/A	Equi ty/Index	SOCIETE GENERALE SA	01/06/2023	01/05/2024	1	669,000	4381.97		7,292		91		91	(7,201)				1,724		0001
Purchased Call/S&P 500 INDEX/SPW0533A	FixedAnnuity hedge	N/A	Equi ty/Index	02NBE1BXP40TD8PU41	11/17/2022	11/17/2023	1	387,000	4173.49	14,087			3,740		3,740	(1,422)				702		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 4.82/Pay:EUR 3.10	BNSKX2	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 216119DL70XK43ZE78	11/04/2021	06/29/2028	1	4,825,600	4.82/3.10	.....	.....	67,341	398,763	.....	444,111	.....	52,872	.....	.....	50,410	.....	100/100
Currency Swap/Rec:US 6.05/Pay:EUR 4.25	BNSJWZT	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BXP4R0TD8PU41	11/04/2021	09/11/2028	1	6,360,750	6.05/4.25	.....	.....	104,297	584,430	.....	638,046	.....	74,757	.....	.....	70,783	.....	100/100
Currency Swap/Rec:US L0175#E2	L0175#E2	D1	Currency.....	H8BC BANK PLC 11EBVNQ0UEQV1HR804	10/02/2019	09/30/2031	1	9,298,150	3.45/1.38	.....	.....	145,396	312,759	.....	697,507	.....	112,135	.....	.....	131,541	.....	100/100
Currency Swap/Rec:US G7737#A08	G7737#A08	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK8G983	01/25/2018	03/14/2030	1	2,860,000	4.31/2.90	.....	.....	40,236	420,202	.....	596,906	.....	(22,412)	.....	.....	36,339	.....	100/100
Currency Swap/Rec:US 4.62/Pay:GBP 3.11	G7737#E4	D1	Currency.....	BARCLAYS PLC G5GSEF7LUP517OUK5573	01/25/2018	03/15/2038	1	2,869,000	4.62/3.11	.....	.....	43,044	419,202	.....	770,391	.....	(22,412)	.....	.....	54,369	.....	100/100
Currency Swap/Rec:US 4.08/Pay:GBP 2.61	BAN0I4P89	D1	Currency.....	BARCLAYS PLC G5GSEF7LUP517OUK5573	03/27/2018	06/27/2036	1	7,069,500	4.08/2.61	.....	.....	96,307	970,005	.....	1,706,682	.....	(56,030)	.....	.....	126,219	.....	100/100
Currency Swap/Rec:US 4.45/Pay:CAD 4.12	66980CA46	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 216119DL70XK43ZE78	06/05/2018	06/30/2042	1	7,646,224	4.45/4.12	.....	.....	27,086	326,631	.....	398,191	.....	22,632	.....	.....	165,640	.....	100/100
Currency Swap/Rec:US 4.10/Pay:CAD 3.75	66980CA02	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK8G983	06/05/2018	03/31/2033	1	3,563,072	4.10/3.75	.....	.....	14,119	151,905	.....	173,590	.....	5,190	.....	.....	54,390	.....	100/100
Currency Swap/Rec:US 4.20/Pay:GBP 2.74	G7898#A47	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321NEFA76	06/27/2018	09/27/2030	1	6,577,500	4.20/2.74	.....	.....	85,889	478,005	.....	955,157	.....	(56,030)	.....	.....	86,995	.....	100/100
Currency Swap/Rec:US 4.20/Pay:GBP 2.74	G8287#A44	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321NEFA76	06/27/2018	09/27/2030	1	9,298,500	4.20/2.74	.....	.....	120,257	669,207	.....	1,397,220	.....	(78,443)	.....	.....	121,793	.....	100/100
Currency Swap/Rec:US 4.68/Pay:EUR 2.06	BAN0R4P29	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 216119DL70XK43ZE78	09/21/2018	12/30/2028	1	3,523,500	4.68/2.06	.....	.....	73,834	352,186	.....	530,753	.....	39,577	.....	.....	40,385	.....	100/100
Currency Swap/Rec:US 4.67/Pay:GBP 3.21	G6750#F9	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321NEFA76	10/11/2018	01/10/2034	1	6,600,500	4.67/3.21	.....	.....	82,263	501,005	.....	1,154,355	.....	(56,030)	.....	.....	105,854	.....	100/100
Currency Swap/Rec:US 4.40/Pay:GBP 2.97	G6655#A82	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BXP4R0TD8PU41	10/11/2018	01/10/2031	1	7,934,400	4.40/2.97	.....	.....	96,593	615,006	.....	1,182,285	.....	(67,236)	.....	.....	107,077	.....	100/100
Currency Swap/Rec:US 4.91/Pay:JPY 1.16	001055A14	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK8G983	10/11/2018	10/18/2030	1	9,020,848	4.91/1.16	(17,716)	.....	288,914	2,244,647	.....	1,960,733	.....	939,848	.....	.....	119,801	.....	100/100
Currency Swap/Rec:US 5.51/Pay:JPY 1.75	001055A10	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BXP4R0TD8PU41	10/11/2018	10/18/2038	1	4,898,032	5.51/1.75	(11,805)	.....	150,787	1,217,132	.....	1,139,614	.....	(510,535)	.....	.....	95,040	.....	100/100
Currency Swap/Rec:US 4.29/Pay:EUR 1.83	BAN0RGTX4	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BXP4R0TD8PU41	10/24/2018	01/24/2031	1	5,701,500	4.29/1.83	.....	.....	108,945	415,976	.....	762,185	.....	65,962	.....	.....	77,146	.....	100/100
Currency Swap/Rec:US 4.32/Pay:GBP 2.89	G1746#A00	D1	Currency.....	Netlixis NA KX11K48MP4Y2KCU1Z63	02/15/2019	03/19/2034	1	10,264,000	4.32/2.89	.....	.....	125,041	504,808	.....	1,466,402	.....	(89,649)	.....	.....	166,090	.....	100/100
Currency Swap/Rec:US 4.49/Pay:GBP 2.99	G1746#A08	D1	Currency.....	BARCLAYS PLC G5GSEF7LUP517OUK5573	02/15/2019	03/19/2039	1	10,256,000	4.49/2.99	.....	.....	130,909	496,808	.....	1,890,778	.....	(89,649)	.....	.....	201,738	.....	100/100
Currency Swap/Rec:US 4.29/Pay:CAD 3.88	66615PA06	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK8G983	03/06/2019	12/31/2036	1	7,494,944	4.29/3.88	.....	.....	24,366	71,716	.....	163,847	.....	23,367	.....	.....	135,384	.....	100/100
Currency Swap/Rec:US 4.34/Pay:CAD 3.94	666160A92	D1	Currency.....	BNP PARIBAS SA ROMUISPUBMPROK8G983	03/06/2019	12/31/2038	1	11,152,416	4.34/3.94	.....	.....	35,669	107,574	.....	233,467	.....	35,081	.....	.....	277,851	.....	100/100
Currency Swap/Rec:US 4.40/Pay:EUR 2.37	L8749#A88	D1	Currency.....	BARCLAYS PLC G5GSEF7LUP517OUK5573	03/26/2019	07/30/2049	1	17,578,710	4.40/2.37	.....	.....	269,920	1,119,420	.....	2,436,003	.....	180,174	.....	.....	446,870	.....	100/100
Currency Swap/Rec:US 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC G5GSEF7LUP517OUK5573	03/26/2019	07/30/2049	1	8,793,764	4.52/2.50	.....	.....	134,245	559,991	.....	1,208,611	.....	90,368	.....	.....	223,547	.....	100/100
Currency Swap/Rec:US 4.27/Pay:EUR 2.22	L8749#A10	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BXP4R0TD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22	.....	.....	17,080	69,923	.....	150,047	.....	11,220	.....	.....	27,913	.....	100/100
Currency Swap/Rec:US 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BXP4R0TD8PU41	03/28/2019	04/24/2029	1	11,221,000	5.13/2.70	.....	.....	217,695	649,952	.....	1,156,822	.....	131,923	.....	.....	132,411	.....	100/100
Currency Swap/Rec:US 3.96/Pay:EUR 1.70	M6946#A05	D1	Currency.....	CITIBANK NA E570Z0Z1ZF321NEFA76	07/03/2019	08/12/2031	1	22,570,000	3.96/1.70	.....	.....	398,972	1,427,904	.....	2,647,089	.....	263,846	.....	.....	316,089	.....	100/100
Currency Swap/Rec:US 3.98/Pay:EUR 1.55	F1000#A84	D1	Currency.....	JPMORGAN CHASE 81521VZ1V5Z11N4HJ748	07/23/2019	09/05/2029	1	5,577,000	3.98/1.55	.....	.....	105,225	291,476	.....	566,478	.....	65,962	.....	.....	67,944	.....	100/100
Currency Swap/Rec:US 3.91/Pay:GBP 2.76	G9000#A86	D1	Currency.....	MORGAN STANLEY 17391LVZK0KX5T7XV54	08/21/2019	01/15/2040	1	1,213,800	3.91/2.76	.....	.....	9,751	(6,099)	.....	122,422	.....	(11,206)	.....	.....	24,506	.....	100/100
Currency Swap/Rec:US 4.15/Pay:GBP 2.89	G9000#A04	D1	Currency.....	MORGAN STANLEY 17391LVZK0KX5T7XV54	08/21/2019	01/15/2045	1	12,142,000	4.15/2.89			106,741	(56,990)		1,632,828		(112,061)			280,251		100/100

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
Currency Swap/Rec:USD	9000#A2	D1	Currency.....	MORGAN STANLEY	08/21/2019	01/15/2050	1	18,204,000	3.97/2.79			149,802	(94,485)		1,940,340		(168,091)			466,892		100/100	.....
Currency Swap/Rec:USD	XS2058556619	D1	Currency.....	CITIBANK NA	09/24/2019	10/01/2031	1	2,200,000	3.02/0.88			37,016	85,790		194,357		26,385			31,129		100/100	.....
Currency Swap/Rec:USD	XS2058557344	D1	Currency.....	CITIBANK NA	09/24/2019	10/01/2049	1	3,300,000	4.11/1.88			60,220	128,686		703,009		39,577			84,169		100/100	.....
Currency Swap/Rec:USD	BLP516	D1	Currency.....	MORGAN STANLEY	09/27/2019	04/08/2024	1	2,186,000	6.95/4.63			37,909	73,979		75,713		24,566			7,907		100/100	.....
Currency Swap/Rec:USD	BN04H05	D1	Currency.....	BARCLAYS PLC	09/27/2019	07/03/2024	1	1,232,000	7.54/6.50			9,788	12,801		18,674		(12,205)			5,366		100/100	.....
Currency Swap/Rec:USD	BV10S15	D1	Currency.....	CREDIT AGRICOLE SA	09/27/2019	10/30/2025	1	1,724,660	9.01/8.00			20,229	19,730		49,636		(17,580)			12,451		100/100	.....
Currency Swap/Rec:USD	BV18S2	D1	Currency.....	CREDIT AGRICOLE SA	09/27/2019	09/29/2025	1	2,186,400	6.97/4.38			49,911	80,051		105,524		26,474			15,460		100/100	.....
Currency Swap/Rec:USD	66076#A5	D1	Currency.....	969500TJ5KRTCJ0IHX05	10/17/2019	12/31/2039	1	4,801,104	3.43/2.55			35,390	227,932		432,165		(57,298)			96,808		100/100	.....
Currency Swap/Rec:USD	66076#A2	D1	Currency.....	6565E7UP517OUK5573	10/17/2019	12/31/2050	1	7,680,000	4.20/3.02			74,572	360,606		1,397,423		(67,236)			200,532		100/100	.....
Currency Swap/Rec:USD	592686#c2	D1	Currency.....	02NEB1BXPP40TD8PU41	10/24/2019	11/06/2034	1	3,330,000	3.22/1.30			49,323	158,686		328,134		39,577			55,496		100/100	.....
Currency Swap/Rec:USD	G0488*4A2	D1	Currency.....	969500TJ5KRTCJ0IHX05	02/06/2020	06/20/2026	1	15,360,800	4.00/1.96			239,400	561,333		718,737		184,692			126,745		100/100	.....
Currency Swap/Rec:USD	BANX1LB36	D1	Currency.....	815Z1ZKVSZ11NHU748	02/18/2020	03/31/2027	1	5,397,500	5.64/3.53			86,648	111,976		212,103		65,962			50,489		100/100	.....
Currency Swap/Rec:USD	L8367#A68	D1	Currency.....	02NEB1BXPP40TD8PU41	02/12/2021	07/23/2031	1	18,138,000	2.93/1.24			245,907	2,281,428		2,428,066		197,885			253,550		100/100	.....
Currency Swap/Rec:USD	BD0#H11	D1	Currency.....	016V0856X2D1J857OP30	11/15/2021	08/06/2037	1	11,437,000	3.63/1.88			170,965	893,972		1,359,618		136,245			212,896		100/100	.....
Currency Swap/Rec:USD	BYT3W1	D1	Currency.....	016V0856X2D1J857OP30	12/08/2022	07/27/2026	1	201,625	7.71/6.00			2,489	(460)		(533)		2,522			1,694		100/100	.....
Currency Swap/Rec:USD	Finance Rate/Pay:EUR 3 M Euribor		Currency.....	CANADIAN IMPERIAL BANK OF COM	05/09/2023	03/03/2028	1	2,188,800	Overnight Finance Rate/3 M Euribor			18,751	74,590		83,624		74,590			23,028		100/100	.....
Currency Swap/Rec:USD	G5600#A16	D1	Currency.....	MORGAN STANLEY	03/17/2021	06/16/2033	1	17,380,000	3.25/2.34			162,272	2,131,263		2,847,024		(140,076)			270,897		100/100	.....
Currency Swap/Rec:USD	F1000#A2	D1	Currency.....	CITIBANK NA	03/18/2021	04/13/2036	1	11,900,000	3.59/1.50			199,389	1,328,952		2,152,272		131,923			210,744		100/100	.....
Currency Swap/Rec:USD	B7000#A47	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2041	1	6,090,000	3.55/1.84			86,879	804,476		1,109,177		65,962			128,340		100/100	.....
Currency Swap/Rec:USD	B7000#A85	D1	Currency.....	CITIBANK NA	06/10/2021	07/01/2042	1	6,090,000	3.29/1.56			93,567	804,476		992,443		65,962			131,903		100/100	.....
Currency Swap/Rec:USD	66880CA2	D1	Currency.....	BNP PARIBAS SA	06/05/2018	03/31/2033	1	2,137,843	4.10/3.75			8,471	91,143		104,154		3,114			32,598		100/100	.....
Currency Swap/Rec:USD	BAN01V199	D1	Currency.....	BARCLAYS PLC	07/09/2018	12/31/2036	1	12,841,690	6.06/3.44	(11,243)		288,893	1,228,813		2,136,418		108,702			233,837		100/100	.....
Currency Swap/Rec:USD	66750*4F9	D1	Currency.....	CITIBANK NA	10/11/2018	01/10/2034	1	3,960,300	4.67/3.21			49,358	300,603		692,613		(33,618)			63,512		100/100	.....
Currency Swap/Rec:USD	666559#A2	D1	Currency.....	SOCIETE GENERALE SA	10/11/2018	01/10/2031	1	3,967,200	4.40/2.97			48,255	307,503		591,133		(33,619)			53,539		100/100	.....
Currency Swap/Rec:USD	001055#A4	D1	Currency.....	BNP PARIBAS SA	10/11/2018	10/18/2030	1	10,023,165	4.91/1.16	(19,664)		298,794	2,494,052		2,178,592		1,044,276			133,112		100/100	.....
Currency Swap/Rec:USD	BAN06GT14	D1	Currency.....	SOCIETE GENERALE SA	10/24/2018	01/24/2031	1	1,140,300	4.29/1.83			21,789	83,195		152,437		13,192			15,429		100/100	.....
Currency Swap/Rec:USD	66815PA86	D1	Currency.....	BNP PARIBAS SA	03/06/2019	12/31/2036	1	3,717,472	4.29/3.88			12,184	35,858		81,923		11,694			67,692		100/100	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US	666160#B2	D1	Currency	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	03/06/2019	12/31/2038	1	3,717,472	4.34/3.94			11,880	35,858		77,822		11,694			72,617		100/100
Currency Swap/Rec:US	L8749#A88	D1	Currency	BARCLAYS PLC G53SEFF7UP517OUK5573	03/26/2019	07/30/2049	1	3,286,008	4.40/2.37			50,610	209,881		456,750		33,783			83,788		100/100
Currency Swap/Rec:US	L8749#A05	D1	Currency	BARCLAYS PLC G53SEFF7UP517OUK5573	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			33,561	139,998		302,163		22,592			55,987		100/100
Currency Swap/Rec:US	L8749#A40	D1	Currency	SOCIETE GENERALE SA	03/26/2019	07/30/2049	1	1,096,024	4.27/2.22			17,080	69,923		150,047		11,220			27,913		100/100
Currency Swap/Rec:US	BA007H#42	D1	Currency	SOCIETE GENERALE SA	03/28/2019	04/24/2023	1	8,976,800	5.13/2.70			174,156	519,962		925,458		105,539			105,929		100/100
Currency Swap/Rec:US	BA000A7H7	D1	Currency	BARCLAYS PLC G53SEFF7UP517OUK5573	05/30/2019	09/28/2031	1	6,906,000	3.65/3.57			14,029	479,984		601,221		378,965			97,174		100/100
Currency Swap/Rec:US	F1000#A46	D1	Currency	JPMORGAN CHASE 815Z2IZKZVSZ11NHU748	07/23/2019	09/05/2034	1	9,660,798	4.09/1.75			174,787	504,909		1,177,725		98,476			159,766		100/100
Currency Swap/Rec:US	592686#42	D1	Currency	SOCIETE GENERALE SA	10/24/2019	11/06/2034	1	2,220,000	3.22/1.30			32,882	105,790		218,756		26,385			36,997		100/100
Currency Swap/Rec:US	592457#V5	D1	Currency	JPMORGAN CHASE 815Z2IZKZVSZ11NHU748	10/29/2019	11/01/2049	1	6,865,400	3.61/1.70			105,006	320,171		1,158,892		78,618			170,284		100/100
Currency Swap/Rec:US	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA	02/06/2020	06/20/2026	1	10,972,000	4.00/1.96			171,000	400,952		513,384		131,923			90,532		100/100
Currency Swap/Rec:US	G49368#A40	D1	Currency	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	02/20/2020	05/19/2030	1	3,244,500	3.00/1.10			47,400	73,186		166,196		39,577			41,797		100/100
Currency Swap/Rec:US	G49368#A88	D1	Currency	CREDIT AGRICOLE SA	02/20/2020	05/19/2032	1	3,245,100	3.13/1.25			46,953	73,786		197,249		39,577			47,696		100/100
Currency Swap/Rec:US	B6JIV03	D1	Currency	CANADIAN IMPERIAL BANK OF COM. 21G119DL770V0K43ZE78	11/04/2021	06/17/2029	1	4,058,700	3.83/3.38			29,520	419,549		458,180		(37,615)			48,536		100/100
Currency Swap/Rec:US	00233#A47	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	07/28/2022	08/12/2025	1	40,442,033	7.81/5.50			678,734	(1,802,500)		(1,571,576)		529,385			276,407		100/100
Currency Swap/Rec:US	B059P42	D1	Currency	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	01/28/2022	06/28/2033	1	2,012,550	3.38/2.75			17,337	187,791		233,571		(17,509)			31,422		100/100
Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA E571P3U8PH16C71XBU11	05/09/2023	05/03/2027	1	1,479,060	Overnight Finance Rate/3 M Euribor			12,528	51,969		56,924		51,969			14,016		100/100
Currency Swap/Rec:US	L0808#A09	D1	Currency	SOCIETE GENERALE SA	06/14/2019	06/25/2034	1	7,057,740	4.47/3.29			64,368	226,248		597,372		(80,817)			115,861		100/100
Currency Swap/Rec:US	B7000#A47	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	06/10/2021	07/01/2041	1	3,854,000	3.55/1.84			51,331	482,686		665,506		39,577			77,004		100/100
Currency Swap/Rec:US	B7000#A85	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	06/10/2021	07/01/2042	1	3,854,000	3.29/1.56			55,945	482,686		595,466		39,577			79,142		100/100
Currency Swap/Rec:US	G6003#A80	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	06/01/2018	07/19/2024	1	13,830,300	3.26/1.17	(889,019)		222,752	799,887		1,053,817		380,882			61,957		100/100
Currency Swap/Rec:US	G7009#A42	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	06/01/2018	08/05/2024	1	9,600,240	3.70/2.12	(884,310)		115,866	(168,776)		187,300		132,838			44,237		100/100
Currency Swap/Rec:US	372460D*3	D1	Currency	WELLS FARGO & COMPANY K81HDSPFIMWJXJY03	06/01/2018	10/30/2024	1	11,541,460	3.68/1.40	(231,811)		209,776	1,099,407		1,213,338		185,234			60,108		100/100
Currency Swap/Rec:US	G1591#A06	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	06/01/2018	02/20/2025	1	6,420,750	3.03/2.31	(981,694)		35,702	(421,404)		64,029		169,579			37,911		100/100
Currency Swap/Rec:US	980745F*9	D1	Currency	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	06/01/2018	09/23/2026	1	6,744,000	3.07/1.12	(587,502)		102,905	(44,106)		455,729		186,464			58,245		100/100
Currency Swap/Rec:US	G1745#A82	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	06/01/2018	11/10/2026	1	13,912,560	3.39/2.62	(2,145,682)		83,520	(1,573,796)		433,742		280,110			122,775		100/100
Currency Swap/Rec:US	G3663#A49	D1	Currency	BNP PARIBAS SA ROMUISPUBMPPR08K5P83	06/01/2018	12/15/2026	1	6,592,600	3.53/2.62	(879,877)		44,994	(592,193)		290,254		97,254			58,977		100/100
Currency Swap/Rec:US	G1591#A14	D1	Currency	CITIBANK NA E570Z0ZIZFF321NEFA76	06/01/2018	02/20/2027	1	5,197,750	3.22/2.52	(875,613)		28,553	(718,747)		127,536		104,493			47,882		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	6560#A88	D1	Currency.....	BARCLAYS PLC	06/01/2018	08/17/2027	1	12,468,750	4.50/3.23	(576,788)		140,965	361,380		1,395,927		(12,340)			122,838		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#A03	D1	Currency.....	CITIBANK NA	06/01/2018	09/13/2027	1	6,396,540	4.00/1.96	(578,431)		103,832	(155,381)		476,438		188,726			63,614		100/100
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304#A19	D1	Currency.....	WELLS FARGO & COMPANY	06/01/2018	10/31/2027	1	11,288,000	4.05/2.96	(450,476)		108,946	504,795		1,314,966		(23,425)			114,110		100/100
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N6651#A16	D1	Currency.....	CITIBANK NA	06/01/2018	09/23/2028	1	4,158,800	3.19/1.31	(389,952)		61,381	(129,798)		308,817		102,051			46,433		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#E1	D1	Currency.....	BNP PARIBAS SA	06/01/2018	02/27/2029	1	5,850,280	4.18/3.04	(569,130)		57,009	(374,483)		522,203		26,371			68,077		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.14	N6276#A15	D1	Currency.....	GOLDMAN SACS GROUP INC/THE	06/01/2018	12/08/2023	1	8,781,400	3.45/1.14	(1,228,159)		151,814	(82,986)		10,199		467,204			19,090		100/100
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	O2762#A10	D1	Currency.....	CITIBANK NA	06/01/2018	07/26/2027	1	8,533,760	3.53/4.30	(497,630)		(30,240)	831,197		979,576		510,073			83,416		100/100
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	O31100#A1	D1	Currency.....	GOLDMAN SACS GROUP INC/THE	06/01/2018	11/23/2028	1	28,776,250	3.32/2.59	(5,110,141)		156,947	(5,348,517)		908,800		456,459			325,821		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N6276#A83	D1	Currency.....	GOLDMAN SACS GROUP INC/THE	06/01/2018	12/08/2028	1	5,280,000	3.96/1.83	(791,573)		84,035	(836,159)		167,967		176,868			60,283		100/100
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304#A87	D1	Currency.....	CITIBANK NA	06/01/2018	10/31/2023	1	11,288,000	4.17/3.07	(501,249)		110,738	352,403		1,459,688		(30,950)			139,287		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980C#A16	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMM	06/06/2018	06/30/2042	1	11,472,336	4.45/4.12			40,554	489,946		553,787		33,948			248,460		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BAN01V199	D1	Currency.....	BARCLAYS PLC	07/09/2018	12/31/2036	1	4,243,969	6.06/3.44	(39,375)		59,130	373,804		675,545		434			77,279		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	O01055#X0	D1	Currency.....	02NIEB1BXP4R0TD8PU41	10/11/2018	10/18/2038	1	4,898,032	5.51/1.75	(11,805)		150,787	1,217,132		1,139,614		510,535			95,040		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS16434#744	D1	Currency.....	BARCLAYS PLC	11/15/2018	08/21/2030	1	5,655,000	5.74/3.00			128,205	367,581		784,057		65,811			74,250		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815P#A86	D1	Currency.....	BNP PARIBAS SA	03/06/2019	12/31/2036	1	3,717,472	4.29/3.88			12,184	35,858		81,923		11,694			67,692		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#A88	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049	1	3,286,008	4.40/2.37			50,610	209,891		456,750		33,783			83,788		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#A06	D1	Currency.....	BARCLAYS PLC	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			33,561	139,998		302,153		22,592			55,887		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#A10	D1	Currency.....	SOCIETE GENERALE SA	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			17,080	69,923		150,047		11,220			27,913		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency.....	SOCIETE GENERALE SA	03/28/2019	04/24/2029	1	5,610,500	5.13/2.70			108,948	324,976		578,411		65,962			66,205		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN0T39A8	D1	Currency.....	MORGAN STANLEY	04/17/2019	07/17/2037	1	6,517,500	4.29/2.92			69,711	418,005		1,102,993		(96,030)			121,081		100/100
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156R#W7	D1	Currency.....	BNP PARIBAS SA	05/15/2019	05/23/2031	1	9,134,923	4.00/0.90			225,398	2,442,378		1,774,420		928,245			126,324		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156R#X5	D1	Currency.....	MORGAN STANLEY	05/15/2019	05/23/2034	1	5,115,557	4.35/1.19			52,074	1,367,732		982,152		1,034,623			83,479		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#A21	D1	Currency.....	CITIBANK NA	05/22/2019	06/05/2034	1	4,464,000	3.77/1.64			74,409	235,581		534,500		52,769			72,969		100/100
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BAN0UATW5	D1	Currency.....	MORGAN STANLEY	05/30/2019	08/28/2034	1	3,465,000	3.75/3.75			2,524	240,992		369,521		189,483			57,080		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350#W6	D1	Currency.....	CITIBANK NA	08/05/2019	08/14/2031	1	5,008,505	3.75/1.15			107,636	1,461,456		950,850		491,970			70,283		100/100
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350#W4	D1	Currency.....	CITIBANK NA	08/05/2019	08/12/2039	1	2,079,002	4.30/1.51			48,885	606,642		368,015		204,214			41,420		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688#e42	D1	Currency.....	SOCIETE GENERALE SA	10/24/2019	11/06/2034	1	2,220,000	3.22/1.30			32,882	105,790		218,756		26,385			36,397		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457#X5	D1	Currency.....	JPMORGAN CHASE	10/29/2019	11/01/2049	1	3,332,700	3.61/1.70			52,503	160,086		579,446		39,309			85,142		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike, Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
Currency Swap/Rec:US 10.88/Pay:GBP 9.00 .. - Loan # 19344	Mortgage Loan - Heylo	B1	Currency.....	MORGAN STANLEY	08/26/2022	01/01/2048	1	1,906,333	10.88/9.00				559,503		559,503	90,364	(15,564)			47,008		0003
Currency Swap/Rec:US 10.88/Pay:GBP 9.00 .. - Loan # 19344	Mortgage Loan - Heylo	B1	Currency.....	MORGAN STANLEY	08/26/2022	07/01/2048	1	1,906,333	10.88/9.00				566,881		566,881	86,187	(15,564)			47,488		0003
Currency Swap/Rec:US 3.92/Pay:GBP 3.00 .. - Loan # 19344	Mortgage Loan - Heylo	B1	Currency.....	MORGAN STANLEY	08/26/2022	10/01/2047	1	1,918,195	3.92/3.00			17,716	388,375		388,375	(69,159)	(15,564)			47,005		0003
Currency Swap/Rec:US 4.33/Pay:GBP 3.00 - Loan # 19344	Mortgage Loan - Heylo	B1	Currency.....	MORGAN STANLEY	08/26/2022	07/01/2048	1	1,916,195	4.33/3.00				350,139		350,139	(21,987)	(15,564)			47,734		0003
Currency Swap/Rec:US 4.33/Pay:GBP 3.00 - Loan # 19344	Mortgage Loan - Heylo	B1	Currency.....	MORGAN STANLEY	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				350,139		350,139	(21,987)	(15,564)			47,734		0003
Currency Swap/Rec:US 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo	B1	Currency.....	MORGAN STANLEY	08/26/2022	10/01/2047	1	1,908,333	3.89/3.00			16,357	369,423		369,423	(66,989)	(15,564)			46,763		0003
445.10/Pay:GBP 400.00	Mortgage Loan - Heylo	B1	Currency.....	CITIBANK NA	08/29/2022	07/01/2048	1	108,603	445.10/400.00	1,400		45,392	1,119,043		1,119,043	(288,275)	(885)			2,703		0003
Currency Swap/Rec:US 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo	B1	Currency.....	MORGAN STANLEY	08/29/2022	07/01/2048	1	108,421	452.11/400.00	1,399		48,094	1,199,353		1,199,353	(245,443)	(885)			2,698		0003
Currency Swap/Rec:US 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency.....	ROYAL BK CANADA ...	04/04/2023	04/20/2024	1	14,246,300	4.99/3.57			88,747	476,465		476,465	(30,472)	506,938			53,193		0003
5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency.....	BARCLAYS PLC	04/04/2023	04/20/2025	1	8,764,000	5.23/4.26			37,660	201,477		201,477	(105,685)	307,162			54,664		0003
3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency.....	BANK OF AMERICA ...	04/04/2023	04/20/2026	1	13,142,400	3.87/3.08			46,086	189,359		189,359	(267,784)	457,142			105,060		0003
Currency Swap/Rec:US 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency.....	MARKETS LLC	04/05/2023	04/20/2027	1	8,732,000	5.86/5.12			28,225	53,725		53,725	(221,438)	275,162			82,333		0003
4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency.....	JP MORGAN CHASE	04/05/2023	10/20/2028	1	19,680,200	4.36/3.61			64,812	214,826		214,826	(447,488)	662,314			172,150		0003
Currency Swap/Rec:US 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency.....	DEUTSCHE BANK AG ..	04/05/2023	04/20/2028	1	7,635,600	3.89/3.24			21,811	(27,825)		(27,825)	(263,692)	235,866			81,516		0003
Currency Swap/Rec:US 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency.....	BNP PARIBAS SA	04/06/2023	04/20/2029	1	6,538,800	4.38/3.68			19,662	(52,170)		(52,170)	(248,341)	196,171			77,084		0003
Currency Swap/Rec:US 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency.....	BANK OF AMERICA ...	04/06/2023	04/20/2030	1	9,803,700	4.30/3.62			28,644	(151,314)		(151,314)	(441,071)	289,757			125,538		0003
Currency Swap/Rec:US 3.65/Pay:AUD 4.30	084389/A43	N/A	Currency.....	MARKETS LLC	07/01/2021	01/05/2051	1	3,744,132	3.65/4.30			(4,203)	387,803		387,803	(192,575)	189,464			97,787		0003
Currency Swap/Rec:US 3.67/Pay:AUD 4.30	084389/A43	N/A	Currency.....	CITIBANK NA	07/01/2021	01/05/2051	1	3,744,632	3.67/4.30			(3,875)	402,062		402,062	(205,124)	189,464			97,800		0003
Currency Swap/Rec:US 3.86/Pay:GBP 3.27	66302/A51	D1	Currency.....	MORGAN STANLEY	02/24/2022	06/15/2037	1	6,659,500	3.86/3.27			40,678	750,880		750,880	(100,710)	(56,030)			123,326		0003
Currency Swap/Rec:US 7.03/Pay:GBP 6.88	X52485268150	D1	Currency.....	CITIBANK NA	09/12/2022	12/15/2031	1	5,143,600	7.03/6.88			(10,512)	(277,995)		(277,995)	(60,259)	(49,307)			73,707		0003
Currency Swap/Rec:US 7.10/Pay:GBP 6.88	X52485268150	D1	Currency.....	CITIBANK NA	09/13/2022	12/15/2031	1	1,267,750	7.10/6.88			(2,919)	(65,050)		(65,050)	(14,469)	(12,327)			18,167		0003
Currency Swap/Rec:US 5.19/Pay:EUR 3.63	BL57203	D1	Currency.....	DEUTSCHE BANK AG ..	09/13/2022	03/22/2029	1	5,503,850	5.19/3.63	2,829		65,266	(319,236)	XXX	(319,236)	(173,065)	72,558			64,418		0003
11399999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										2,829		(4,072,851)	(49,486,381)	XXX	(49,486,381)	(3,110,002)	(3,894,157)			9,018,546	XXX	XXX
11699999999. Subtotal - Swaps - Hedging Other										2,829		(4,031,574)	(46,321,089)	XXX	(46,321,089)	(3,041,887)	(3,894,157)			9,047,391	XXX	XXX
12999999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
13499999999. Subtotal - Swaps - Interest Rate												(3,144,330)	165,293	XXX	(27,971,392)	68,115				2,454,930	XXX	XXX
13599999999. Total Swaps - Credit Default												2,293,063		XXX	48,082,170	(3,110,002)	12,285,717			25,970,385	XXX	XXX
13799999999. Total Swaps - Foreign Exchange										(18,255,649)				XXX							XXX	XXX
13999999999. Total Swaps - Total Return														XXX							XXX	XXX
13999999999. Total Swaps - Other														XXX							XXX	XXX

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
BRL/L 74695.78 USD- S3749363.52BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815DZIZKXSZ11NHU748	11/02/2020	10/16/2023	1	746.696	5.0213				2.943		2.943		2.943			782	0003	
BRL/L 643210.04 USD- S3465937.30BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815DZIZKXSZ11NHU748	11/02/2020	10/15/2024	1	643.210	5.38849999				(16.596)		(16.596)		(16.596)			3,286	0003	
BRL/L 736646.22 USD- S4102677.46BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815DZIZKXSZ11NHU748	11/02/2020	04/15/2025	1	736.646	5.56940003				(27.294)		(27.294)		(27.294)			4,574	0003	
EUR/L 941960.28 USD- S320240.52EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS SA ROMUSPUBIPR0K5P93	07/26/2022	11/27/2024	1	941.960	0.936484553				(3.214)		(3.214)		(3.214)			1,843	0003	
GBP/L 436609.19 USD- S352075.79GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES71P3U3PHI6C71YBU11	08/11/2022	12/09/2024	1	436.609	0.806386577				6.689		6.689		6.689			2,386	0003	
EUR/L 93065.78 USD- S87446.47EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	08/17/2022	08/15/2024	1	93.066	0.93620019				(770)		(770)		(770)			436	0003	
EUR/L 266410.89 USD- S256472.58EUR	College Square July 2021 - 7200462	B1	Currency.....	BANK OF COMI 216119DL770XMK3ZE78	08/24/2022	11/27/2024	1	266.411	0.92859556				(10.031)		(10.031)		(10.031)			1,436	0003	
GBP/L 334612.87 USD- S270293.75GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	12/19/2022	12/09/2024	1	334.813	0.807297969				4.757		4.757		4.757			1,830	0003	
EUR/L 2182270.00 USD- S2000000.00EUR	GLO ReInv6m CORDA 10A D XST730939003	D1	Currency.....	MARKETS LLC 01616856XZD1J857Q930	12/20/2022	04/30/2024	1	2,182.270	0.91647688				46.408		46.408		46.408			8,335	0003	
EUR/L 1639275.00 USD- S1500000.00EUR	GLO ReInv6m BLUE 1A D XST772822513	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	12/20/2022	07/31/2024	1	1,639.275	0.91503666				30.760		30.760		30.760			7,492	0003	
EUR/L 3276550.00 USD- S3000000.00EUR	GLO ReInv6m ALUE 3A DPN XS2114312536	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	12/20/2022	07/31/2024	1	3,276.550	0.91503666				61.520		61.520		61.520			14,965	0003	
EUR/L 51559.86 USD- S46436.51EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 216119DL770XMK3ZE78	02/09/2023	12/16/2024	1	51.559	0.90065016				1.467		1.467		1.467			284	0003	
EUR/L 2349165.00 USD- S2700000.00EUR	GLO ReInv6m DRYD 2013- 294 BRR (Tax Exchange) XST735582988	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BP4R0TD8PU41	03/21/2023	10/15/2026	1	2,349.165	0.89394653				41.354		20.358		41.354			20,492	0003	
GBP/S 18663.98 USD- L15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE 815DZIZKXSZ11NHU748	05/03/2023	10/09/2024	1	18.964	0.80054363				(420)		(420)		(420)			96	0003	
GBP/L 254967.42 USD- S200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U3PHI6C71YBU11	06/15/2023	10/09/2024	1	254.967	0.787878251				9.589		9.589		9.589			1,292	0003	
EUR/L 69835.17.08 USD- S6188485.30EUR	Coupon Hedge GLO JUD	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	07/17/2023	10/27/2023	1	6.983.517	0.886151665				434.256		434.256		434.256			9,497	0003	
EUR/L 1564609.56 USD- S1462703.04EUR	Coupon Hedge GLO USD	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE K03XUN706T14HAYLU02	09/22/2023	12/28/2023	1	1,564.610	0.934867763				11.437		11.437		11.437			3,863	0003	
GBP/L 140580.87 USD- S100000.00GBP	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS SA ROMUSPUBIPR0K5P93	04/23/2021	10/28/2025	1	140.581	0.711334337				16.819		16.819		16.819			1,014	0003	
EUR/L 2817842.17 USD- S20066815.73EUR	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	07/12/2021	06/03/2024	1	28,178.422	0.818586559				3,382.219		3,382.219		3,382.219			115,901	0003	
EUR/L 528637.00 USD- S4500000.00EUR	GLO ReInv6m PENTA 2020-7A ON-CN XS2106028793	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	07/22/2021	04/15/2025	1	5,528.637	0.813949335				596.486		596.486		596.486			34,332	0003	
EUR/L 9007600.00 USD- S8000000.00EUR	GLO ReInv6m PRIME 1A CR XS2303063919	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	07/22/2021	10/15/2025	1	9,907.600	0.807460939				1,055.993		1,055.993		1,055.993			70,821	0003	
GBP/L 2180808.45 USD- S1560730.30GBP	Patrizia London - 7200445	B1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	08/03/2021	10/28/2025	1	2,180.808	0.715665927				250.499		250.499		250.499			15,724	0003	
EUR/L 26651937.50 USD- S25401845594	GLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency.....	SOCIETE GENERALE SA 02NNEB1BP4R0TD8PU41	11/05/2021	10/21/2026	1	26,651.938	0.806695573				2,466.608		2,466.608		2,466.608			233,120	0003	
EUR/S 4373200.00 USD- L4000000.00EUR	GLO ReInv6m DUNEIP 1A K2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWIFZY1ONS8D621K66	11/18/2021	10/15/2024	1	4,737.200	0.844380647				(408.717)		(408.717)		(408.717)			24,200	0003	
GBP/L 3269198.36 USD- S2441674.78GBP	Patrizia London - 7200445	B1	Currency.....	BNP PARIBAS SA ROMUSPUBIPR0K5P93	11/26/2021	10/28/2025	1	3,269.198	0.746881769				262.987		262.987		262.987			23,571	0003	
GBP/L 52285.88 USD- S395334.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U3PHI6C71YBU11	03/22/2022	10/09/2024	1	529.286	0.748055059				43.129		43.129		43.129			2,682	0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 916097.43 USD-S724600.07GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	05/18/2022	10/09/2024	1	915,097	0.79182833				30,002		30,002		30,002			4,638		0003
GBP/L 712603.53 USD-S574886.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS SA	06/21/2022	10/09/2024	1	712,604	0.806740689				10,383		10,383		10,383			3,611		0003
GBP/L 5332281.02 USD-S4317654.28GBP	iQ Pool 1 7200423	B1	Currency.....	BNP PARIBAS SA	08/02/2022	05/16/2024	1	5,332,281	0.809719942				59,081		59,081		59,081			21,118		0003
GBP/L 640227.36 USD-S573115.53GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG	10/13/2022	10/09/2024	1	640,227	0.89575005				(59,830)		(59,830)		(59,830)			3,245		0003
EUR/L 141532.63 USD-S139731.48EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY	10/21/2022	08/15/2024	1	141,533	0.98727403				(8,408)		(8,408)		(8,408)			663		0003
GBP/S 10056763.63 USD-L8181818.18GBP	The Standard Hotel - 7200351	B1	Currency.....	BNP PARIBAS SA	12/01/2021	10/07/2024	1	10,056,764	0.81356735				(62,608)		(62,608)		(62,608)			50,832		0003
EUR/L 4092375.51 USD-S35757694.31EUR	Summit Pool Mont Logistics June 2021 - 7200462	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/09/2022	06/03/2024	1	4,092,376	0.918252565				73,140		73,140		73,140			16,882		0003
EUR/L 587769.92 USD-S476852.80GBP	iQ Pool 1 7200423	B1	Currency.....	BNP PARIBAS SA	01/12/2023	05/16/2024	1	587,800	0.813802084				3,582		3,582		3,582			2,328		0003
EUR/L 7338372.39 USD-S6611741.95EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY	01/13/2023	08/15/2024	1	7,338,372	0.90089207				243,559		243,559		243,559			34,356		0003
GBP/L 67232.44 USD-S4250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	01/24/2023	10/09/2024	1	67,232	0.806904524				966		966		966			341		0003
EUR/L 98867.80 USD-S54119.41EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	JPMORGAN CHASE	02/23/2023	08/15/2024	1	98,868	0.919338076				794		794		794			276		0003
EUR/L 695207.36 USD-BL136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	04/15/2026	1	695,207	5.950399993				(34,466)		(34,466)		(34,466)			5,543		0003
BR/L 595443.82 USD-S469792.20BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	04/15/2030	1	595,444	7.899900008				(43,232)		(43,232)		(43,232)			7,617		0003
EUR/L 241559.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE	11/02/2020	10/15/2031	1	241,559	8.739698993				(18,113)		(18,113)		(18,113)			3,426		0003
EUR/L 6119125.00 USD-S5000000.00EUR	QLO ReInveM ANCHE 3A D XS2063531987	D1	Currency.....	DEUTSCHE BANK AG	07/22/2021	01/15/2025	1	6,119,125	0.817110289				667,777		667,777		667,777			34,829		0003
EUR/L 605650.00 USD-S500000.00EUR	QLO ReInveM BABSE 2020-1A, C1 XS2230874856	D1	Currency.....	JPMORGAN CHASE	07/27/2021	04/15/2024	1	605,850	0.825286787				70,208		70,208		70,208			2,231		0003
EUR/L 4846800.00 USD-S4000000.00EUR	QLO ReInveM DERPA 1A A2BE XS223752747	D1	Currency.....	JPMORGAN CHASE	07/27/2021	04/15/2024	1	4,846,800	0.825286787				561,663		561,663		561,663			17,949		0003
EUR/L 9888870.00 USD-S4650000.00EUR	QLO ReInveM CORDA 18A D XS237426536	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	5,888,870	0.823397547				662,696		662,696		662,696			26,200		0003
EUR/L 9644816.10 USD-S3000000.00EUR	QLO ReInveM CORDA 18A C XS237426023	D1	Currency.....	MORGAN STANLEY	08/08/2021	07/15/2024	1	3,644,816	0.823066794				412,039		412,039		412,039			16,216		0003
EUR/S 10946700.00 USD-L9000000.00EUR	QLO ReInveM HARVY 24A OE XS2197895720	D1	Currency.....	CITIBANK NA	09/09/2021	01/16/2024	1	10,946,700	0.822165584				(1,381,445)		(1,381,445)		(1,381,445)			29,773		0003
S192674.62EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	10/22/2021	11/27/2024	1	233,590	0.825696557				24,063		24,063		24,063			1,259		0003
EUR/S 182035.00 USD-L3575000.00EUR	QLO ReInveM AVCOA 20A D1 XS1970751555	D1	Currency.....	JPMORGAN CHASE	12/20/2021	07/15/2024	1	4,182,035	0.854946982				(336,354)		(336,354)		(336,354)			18,606		0003
EUR/S 2770392.00 USD-L2340000.00EUR	QLO ReInveM AVCOA 17A DR XS2051456771	D1	Currency.....	ROYAL BK CANADA	02/18/2022	10/15/2024	1	2,770,092	0.844737287				(237,993)		(237,993)		(237,993)			14,151		0003
EUR/S 1758300.00 USD-L1500000.00EUR	QLO ReInveM BECLO 8A C1 XS1984237773	D1	Currency.....	ROYAL BK CANADA	02/28/2022	07/15/2024	1	1,758,300	0.853096741				(150,936)		(150,936)		(150,936)			7,823		0003
EUR/S 2813290.00 USD-L2400000.00EUR	QLO ReInveM BECLO 8A D1 XS1984239712	D1	Currency.....	ROYAL BK CANADA	02/28/2022	07/15/2024	1	2,813,290	0.853096741				(241,498)		(241,498)		(241,498)			12,517		0003
GBP/L 254369.75 USD-S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	08/19/2022	10/09/2024	1	254,390	0.841762885				(7,176)		(7,176)		(7,176)			1,289		0003
GBP/L 288708.28 USD-S258074.46GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	02NBB IBX/P-ROT08PU41	09/14/2022	12/09/2024	1	288,708	0.863968217				(16,427)		(16,427)		(16,427)			1,632		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost (s) of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 3665736.00 USD-2020-7A B1N-51N	QLO ReIn6m FBTA	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/22/2021	.04/15/2025	1	3,665,736	..0.813943835	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S3000000.00EUR	XS2106027369														.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 2946606.40 USD-	QLO ReIn6m VOE 3A C	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/22/2021	.04/15/2025	1	2,946,606	..0.813943835	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S2400000.00EUR	XS2125161581														.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 6597967.50 USD-	QLO ReIn6m AVCCA 2A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/22/2021	.10/15/2025	1	9,597,968	..0.807460939	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S7500000.00EUR	C XS2206333250														.....	.....	.....	.....	.....	.....	.....	.....
EUR/S 9102165.75 USD-	QLO ReIn6m B1LB 2A ON	D1	Currency.....	MORGAN STANLEY 17331LVZKXKX5TVX154	.06/06/2021	.05/15/2024	1	9,102,166	..0.823979722	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
L7500000.00EUR	XS1941076625			SOCIETE GENERALE SA											.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 2464000.00 USD-	QLO ReIn6m ABR 4A	D1	Currency.....	02NNEB1BP4R0TD8PU41	.06/09/2021	.01/15/2026	1	2,464,000	..0.811663312	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S2000000.00EUR	QLO ReIn6m C2ME 5A			SOCIETE GENERALE SA											.....	.....	.....	.....	.....	.....	.....	.....
EUR/S 4659824.00 USD-	DN-DN 1/14/22	D1	Currency.....	02NNEB1BP4R0TD8PU41	.11/30/2021	.01/16/2024	1	4,659,824	..0.836401519	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
L4000000.00EUR	XS190463266			CREDIT AGRICOLE SA											.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 994463.66 USD-	Hispania Hotel	B1	Currency.....	969500TJ5KRTGJ0JW405	.09/27/2022	.08/15/2024	1	994,464	..1.000900807	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S995359.46EUR	Portfolio - 7200391			CANADIAN IMPERIAL											.....	.....	.....	.....	.....	.....	.....	.....
GBP/L 1059417.50 USD-	Chiswick High Street	B1	Currency.....	BANK OF COMI	.11/22/2022	.10/09/2024	1	1,059,418	..0.83418796	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S983680.05GBP	July 2021 - 7200450			ROYAL BK CANADA ...	.12/13/2022	.10/09/2024	1	986,324	..0.806506849	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
GBP/L 996323.89 USD-	Chiswick High Street	B1	Currency.....	ES71P3U9HH1GCT1XB11	.12/13/2022	.10/09/2024	1	996,324	..0.806506849	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S95151.86GBP	July 2021 - 7200450			GOLDMAN SACHS GROUP											.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 1406574.00 USD-	QLO ReIn6m PRD 2017-51X B1-B1 XS158404562	D1	Currency.....	INC/TFE	.12/20/2022	.10/31/2023	1	1,406,574	..0.924231502	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S1300000.00EUR	Hispania Hotel	B1	Currency.....	BNP PARIBAS SA	.12/27/2022	.09/15/2024	1	239,830	..0.914425902	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 23829.75 USD-	Portfolio - 7200391			CITIBANK NA	.02/13/2023	.10/09/2024	1	506,661	..0.818404282	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S213916.98EUR	Chisrick High Street	B1	Currency.....	MORGAN STANLEY	.03/21/2023	.01/18/2028	1	1,127,890	..0.866611283	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
GBP/L 506661.23 USD-	QLO ReIn6m ANCHE 1X	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.05/09/2023	.10/09/2024	1	909,677	..0.795671549	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S414653.72GBP	Coupon Hedge CML Total	B1	Currency.....	CANADIAN IMPERIAL											.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 1127690.00 USD-	QLO ReIn6m PRD 2017-62X D XS1826166592	B1	Currency.....	BANK OF COMI	.07/12/2023	.10/17/2023	1	28,309,876	..0.897905456	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S1375000.00EUR	CE XS1846626861	D1	Currency.....	Natixis NA	.07/12/2023	.10/12/2027	1	1,591,563	..0.863303886	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 1096312.48 USD-	Chiswick High Street	B1	Currency.....	BARCLAYS PLC	.07/14/2023	.10/09/2024	1	1,096,312	..0.769817014	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S943960.00GBP	July 2021 - 7200450			SOCIETE GENERALE SA											.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 3741383.02 USD-	Coupon Hedge CLO JAUO	D1	Currency.....	02NNEB1BP4R0TD8PU41	.07/20/2023	.10/17/2023	1	3,741,383	..0.892044744	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S3337461.06EUR	Coupon Hedge CLO RIAN	D1	Currency.....	MORGAN STANLEY	.08/29/2023	.11/30/2023	1	9,080,832	..0.922351813	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 9308931.85 USD-	Chiswick High Street	B1	Currency.....	BARCLAYS PLC	.09/21/2023	.10/25/2023	1	4,536,321	..0.815425901	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S9375721.72EUR	QLO ReIn6m PRD SA B2	D1	Currency.....	BANK OF COMI	.07/20/2021	.02/17/2026	1	5,586,885	..0.805457782	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
GBP/L 4336320.89 USD-	QLO ReIn6m JUBIL	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.07/22/2021	.01/15/2025	1	1,635,738	..0.817110289	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S2075331145	Coupon Hedge CML AT	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.11/18/2021	.10/15/2024	1	4,737,200	..0.844380647	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 1041800.00 USD-	QLO ReIn6m DERRP 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.11/18/2021	.10/15/2024	1	1,041,800	..0.806776926	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
S9400000.00EUR	CR XS236394464			DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.11/18/2021	.10/15/2024	1	1,041,800	..0.806776926	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
EUR/S 4737200.00 USD-	QLO ReIn6m DUEP 1A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1(ONS)80621K66	.11/18/2021	.10/15/2024	1	4,737,200	..0.844380647	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
L4000000.00EUR	A2BN litge XS2036105582			GOLDMAN SACHS GROUP											.....	.....	.....	.....	.....	.....	.....	.....
EUR/L 826596.00 USD-	Edi Exeler Logistic	B1	Currency.....	INC/TFE	.07/07/2026	.07/07/2026	1	826,599	..0.9049327													
S744946.45EUR	Spain - 7200570			GOLDMAN SACHS GROUP																		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 863924.40 USD-S718745.06GBP	Onswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331L/CZKXK5T7XV54	03/15/2023	10/09/2024	1	863,924	0.831953676				(14,019)		(14,019)		(14,019)			4,378		0003
GBP/S 48920.37 USD-L40360.47GBP	Onswick High Street July 2021 - 7200450	B1	Currency.....	MARKETS LLC 016108560/2D1J857Q930	03/16/2023	10/09/2024	1	48,920	0.825023809				380		380		380			248		0003
EUR/L 1988121.80 USD-S1774000.00EUR	QLO Re Inv6m ALUE 5A CIF XS1952482758	D1	Currency.....	BANK OF COMI 21G119DL770XK4C3E278	03/20/2023	07/15/2027	1	1,988,122	0.882280456				26,783		3,578		26,783			19,357		0003
GBP/S 57742.78 USD-L46225.61GBP	Onswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11NHU748	05/03/2023	10/09/2024	1	57,743	0.800545548				(1,278)		(1,278)		(1,278)			293		0003
EUR/L 108030.30 USD-S98155.47EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	SOCIETE GENERALE SA 02N8EB1BXP4R0TD8PU41	05/19/2023	08/15/2024	1	108,030	0.908592034				2,703		2,703		2,703			506		0003
EUR/S 2393946.05 USD-L2191647.96EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	SOCIETE GENERALE SA 02N8EB1BXP4R0TD8PU41	05/24/2023	06/03/2024	1	2,393,346	0.913435542				(55,244)		(55,244)		(55,244)			9,869		0003
EUR/L 307382.14 USD-S277079.86EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	SOCIETE GENERALE SA 02N8EB1BXP4R0TD8PU41	06/23/2023	08/15/2024	1	307,382	0.901418215				10,058		10,058		10,058			1,439		0003
EUR/L 2370388.50 USD-S24838720.48EUR	Coupon Hedge QLO J4J0	D1	Currency.....	CITIBANK NA E570Z21ZF327IEFA76	07/13/2023	10/17/2023	1	27,370,389	0.890148548				1,597,010		1,597,010		1,597,010			29,534		0003
GBP/L 1402395.35 USD-S2106671.41GBP	Onswick High Street July 2021 - 7200450	B1	Currency.....	BANK OF AMERICA ... B4TVE666K1Z031M827	08/11/2023	10/09/2024	1	1,402,595	0.789016882				50,802		50,802		50,802			7,108		0003
GBP/L 339364.21 USD-S316563.34GBP	Patrizia London - 7200445	B1	Currency.....	Natixis NA KX11K48MP4/2KCU1Z63	09/05/2023	10/28/2025	1	383,964	0.803548475				8,003		8,003		8,003			2,841		0003
USD-S107351708.94GBP/L 226588.07 USD-EUR/S 226588.07 USD-L269285.48EUR	Hevlo Deal 1st Funding AACE - 18344	B1	Currency.....	BNP PARIBAS SA ROMJWSPP1BMPK9K5P83	09/12/2023	10/20/2023	1	133,930,650	0.801546986				2,957,496		2,957,496		2,957,496			156,753		0003
Irish RPL UPB - Coupon Hedge QLO USD-S1173525.10EUR	Irish RPL UPB - Coupon Hedge QLO USD	B1	Currency.....	Natixis NA KX11K48MP4/2KCU1Z63	09/12/2023	03/20/2024	1	226,583	0.923876801				(3,490)		(3,490)		(3,490)			778		0003
QLO Re Inv6m PENTA XS210627985	QLO Re Inv6m PENTA XS210627985	D1	Currency.....	ING/THE K03XUN708114HAYLU02	09/22/2023	12/28/2023	1	1,255,285	0.934867766				9,176		9,176		9,176			3,099		0003
EUR/L 1226586.00 USD-S87/L 17536308.37 USD-S173716944.455EUR	Sunbeam March 2021 - 7200439	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS80621K86	07/22/2021	04/15/2025	1	1,226,586	0.813943835				132,552		132,552		132,552			7,629		0003
GBP/L 424654.52 USD-S286116.78GBP	Hevlo Floi hedging 20% Coverage - 50095149	B1	Currency.....	ROYAL BK CANADA ... E571P3U8HH16C71XB11	08/01/2022	05/15/2026	1	17,538,308	9.905000003				999,511		998,511		999,511			142,067		0003
GBP/S 1686083.46 USD-L1390000.00GBP	Hevlo Floi hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331L/CZKXK5T7XV54	10/22/2021	06/15/2034	1	424,655	0.673763651				43,206		43,206		43,206			6,950		0003
EUR/S 94471.98 USD-L844491.00EUR	65 Rue Paul Maurice - 7200420	B1	Currency.....	MORGAN STANLEY 17331L/CZKXK5T7XV54	07/19/2022	01/16/2024	1	1,686,089	0.824382793				10,883		10,883		10,883			4,586		0003
BR/L 735204.74 USD-S3827843.48RRL	BRL Ceise Novation Oct 2020	D1	Currency.....	SOCIETE GENERALE SA 02N8EB1BXP4R0TD8PU41	02/02/2023	12/16/2024	1	944,472	0.894140872				(33,513)		(33,513)		(33,513)			5,203		0003
BR/L 1.678612.88 USD-S2006977.93RRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11NHU748	11/02/2020	04/15/2024	1	735,205	5.206500002				(8,542)		(8,542)		(8,542)			2,707		0003
BR/L 662735.06 USD-S4861936.43RRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11NHU748	11/02/2020	10/15/2025	1	678,613	5.757238994				(30,674)		(30,674)		(30,674)			4,851		0003
BR/L 259465.54 USD-S2191705.42RRL	BRL Ceise Novation Oct 2020	D1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11NHU748	11/02/2020	04/16/2029	1	662,753	7.336000003				(43,966)		(43,966)		(43,966)			7,805		0003
EUR/L 1882753.38 USD-S1375000.00EUR	QLO Re Inv6m RTE 2019-1A DE XS2064434561	D1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11NHU748	11/02/2020	04/15/2031	1	259,466	8.447000014				(19,260)		(19,260)		(19,260)			3,564		0003
EUR/L 1985656.00 USD-S1650000.00EUR	QLO Re Inv6m HRYVT 24A BEE XS2197895134	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS80621K86	07/22/2021	01/15/2025	1	1,682,759	0.817110287				183,639		183,639		183,639			9,578		0003
QLO Re Inv6m UERRA 1A CE XS2223753884	QLO Re Inv6m UERRA 1A CE XS2223753884	D1	Currency.....	ROYAL BK CANADA ... E571P3U8HH16C71XB11	07/28/2021	01/16/2024	1	1,996,566	0.826418661				242,936		242,936		242,936			5,430		0003
QLO Re Inv6m HOLPK 1A QRR XS2079849405	QLO Re Inv6m HOLPK 1A QRR XS2079849405	D1	Currency.....	JPMORGAN CHASE 815Z21ZKVSZ11NHU748	07/27/2021	04/15/2024	1	10,965,300	0.825286787				1,263,741		1,263,741		1,263,741			40,160		0003
EUR/L 1821300.00 USD-S1500000.00EUR	QLO Re Inv6m BELO 8A C1 XS1984237773	D1	Currency.....	DEUTSCHE BANK AG .. 7L1WFZY1ONS80621K86	07/27/2021	11/15/2024	1	6,128,500	0.815727221				697,389		697,389		697,389			32,561		0003
S1500000.00EUR		D1	Currency.....	SOCIETE GENERALE SA 02N8EB1BXP4R0TD8PU41	07/28/2021	07/15/2024	1	1,921,300	0.82387547				204,958		204,958		204,958			8,103		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
EUR/L 1386330.00 USD- S1150000.00EUR	QLO ReInv6m VOYE 4A 0 XS224987871	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024	1	1,386,330	0.823387547	.....	.....157,134	.....	.....157,134	.....	.....157,134	.....	.....157,134	.....	.....	.....6,212	.....	0003	.....
EUR/L 972560.00 USD- S890000.00EUR	QLO ReInv6m CORDA 15A D XS2025846085	D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.08/15/2024	1	972,560	0.822571358	.....	.....108,791	.....	.....108,791	.....	.....108,791	.....	.....108,791	.....	.....	.....4,553	.....	0003	.....
EUR/L 86345.27 USD- S71277.26EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	.09/22/2021	.11/27/2024	1	86,345	0.82549194	.....	.....8,913	.....	.....8,913	.....	.....8,913	.....	.....8,913	.....	.....	.....465	.....	0003	.....
EUR/S 4724000.00 USD- L4000000.00EUR	QLO ReInv6m DBRPK 1A A2BE XS222375247	D1	Currency.....	MORGAN STANLEY SOCIETE GENERALE SA	.11/12/2021	.04/15/2024	1	4,724,000	0.846740051	.....	.....(455,154)	.....	.....(455,154)	.....	.....(455,154)	.....	.....(455,154)	.....	.....	.....17,387	.....	0003	.....
GBP/L 19936.02 USD- S14822.46GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	.11/19/2021	.10/09/2024	1	19,936	0.74350096	.....	.....1,730	.....	.....1,730	.....	.....1,730	.....	.....1,730	.....	.....	.....101	.....	0003	.....
GBP/S 181388.88 USD- L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.08/18/2022	.02/16/2024	1	1,881,389	0.826036676	.....	.....14,455	.....	.....14,455	.....	.....14,455	.....	.....14,455	.....	.....	.....5,188	.....	0003	.....
GBP/S 1577222.22 USD- L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.09/21/2022	.03/15/2024	1	1,577,222	0.88059176	.....	.....118,828	.....	.....118,828	.....	.....118,828	.....	.....118,828	.....	.....	.....5,334	.....	0003	.....
GBP/L 28247.26 USD- S208363.86GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.10/21/2021	.06/15/2026	1	288,247	0.720435139	.....	.....31,159	.....	.....31,159	.....	.....31,159	.....	.....31,159	.....	.....	.....2,381	.....	0003	.....
GBP/L 296503.53 USD- S211592.06GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.10/21/2021	.06/15/2028	1	298,504	0.708942807	.....	.....32,684	.....	.....32,684	.....	.....32,684	.....	.....32,684	.....	.....	.....3,240	.....	0003	.....
GBP/L 2323176.50 USD- S1390000.00GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.10/21/2021	.02/18/2048	1	2,323,177	0.598318724	.....	.....192,539	.....	.....192,539	.....	.....192,539	.....	.....192,539	.....	.....	.....57,381	.....	0003	.....
GBP/L 399186.30 USD- S271295.93GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.10/22/2021	.06/15/2033	1	399,186	0.679624652	.....	.....41,127	.....	.....41,127	.....	.....41,127	.....	.....41,127	.....	.....	.....6,221	.....	0003	.....
GBP/L 500308.00 USD- S22292.76GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.10/28/2021	.06/15/2038	1	503,099	0.640614988	.....	.....50,891	.....	.....50,891	.....	.....50,891	.....	.....50,891	.....	.....	.....9,650	.....	0003	.....
GBP/L 1572409.77 USD- S919822.83GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.10/28/2021	.02/18/2048	1	1,572,410	0.584659559	.....	.....140,808	.....	.....140,808	.....	.....140,808	.....	.....140,808	.....	.....	.....38,838	.....	0003	.....
GBP/L 597931.83 USD- S369687.05GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.11/02/2021	.06/15/2043	1	597,932	0.618276251	.....	.....52,517	.....	.....52,517	.....	.....52,517	.....	.....52,517	.....	.....	.....13,276	.....	0003	.....
GBP/L 615818.41 USD- S377247.25GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.11/02/2021	.06/15/2044	1	615,818	0.612594953	.....	.....53,683	.....	.....53,683	.....	.....53,683	.....	.....53,683	.....	.....	.....14,017	.....	0003	.....
GBP/L 626151.37 USD- S383836.82GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.11/03/2021	.06/15/2045	1	626,151	0.613080034	.....	.....52,432	.....	.....52,432	.....	.....52,432	.....	.....52,432	.....	.....	.....14,592	.....	0003	.....
GBP/L 823308.12 USD- S500400.00GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.11/03/2021	.06/17/2047	1	823,308	0.607791882	.....	.....66,074	.....	.....66,074	.....	.....66,074	.....	.....66,074	.....	.....	.....20,063	.....	0003	.....
GBP/S 1759875.14 USD- L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	.04/27/2022	.11/15/2023	1	1,759,875	0.789197465	.....	.....(65,138)	.....	.....(65,138)	.....	.....(65,138)	.....	.....(65,138)	.....	.....	.....3,124	.....	0003	.....
EUR/L 500892.52 USD- S48430.22EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency.....	MORGAN STANLEY	.12/13/2022	.07/07/2026	1	500,893	0.895262361	.....	.....5,350	.....	.....5,350	.....	.....5,350	.....	.....5,350	.....	.....	.....4,168	.....	0003	.....
GBP/S 1123914.81 USD- L915128.29GBP	Ares UK Industrial Platform - 7200418	B1	Currency.....	MARETS LLC	.01/13/2023	.02/20/2024	1	1,123,915	0.814632789	.....	.....(6,517)	.....	.....(6,517)	.....	.....(6,517)	.....	.....(6,517)	.....	.....	.....3,517	.....	0003	.....
GBP/S 1721944.45 USD- L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG ..	.02/01/2023	.06/14/2024	1	1,721,944	0.806381705	.....	.....(25,608)	.....	.....(25,608)	.....	.....(25,608)	.....	.....(25,608)	.....	.....	.....7,239	.....	0003	.....
GBP/S 1721805.56 USD- L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG ..	.02/01/2023	.10/15/2024	1	1,721,806	0.806646768	.....	.....(25,338)	.....	.....(25,338)	.....	.....(25,338)	.....	.....(25,338)	.....	.....	.....8,796	.....	0003	.....
GBP/S 1721805.56 USD- L1388888.89GBP	Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	DEUTSCHE BANK AG ..	.02/01/2023	.12/13/2024	1	1,721,806	0.806646768	.....	.....(25,867)	.....	.....(25,867)	.....	.....(25,867)	.....	.....(25,867)	.....	.....	.....9,452	.....	0003	.....
EUR/L 1128051.26 USD- S1021724.48EUR	12-18 Hotel - 7 Pines Sardinia - 7200562	B1	Currency.....	MORGAN CHASE .. CANADIAN IMPERIAL	.02/10/2023	.02/18/2025	1	1,128,051	0.905742654	.....	.....22,988	.....	.....22,988	.....	.....22,988	.....	.....22,988	.....	.....	.....6,647	.....	0003	.....
EUR/L 2201418.21 USD- S1976665.42EUR	Coupon Hedge OIL Total	B1	Currency.....	BANK OF COMM ..	.07/12/2023	.10/17/2023	1	2,201,418	0.897905455	.....	.....110,384	.....	.....110,384	.....	.....110,384	.....	.....110,384	.....	.....	.....2,375	.....	0003	.....
GBP/L 12477233.66 USD- S9766524.72GBP	Coupon Hedge RIL .. Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	BNP PARIBAS SA ..	.08/07/2023	.11/09/2023	1	12,477,224	0.782748229	.....	.....560,385	.....	.....560,385	.....	.....560,385	.....	.....560,385	.....	.....	.....20,852	.....	0003	.....
EUR/S 268463.90 USD- L1380000.00GBP	Coupon Hedge RIL .. Heylo Floe hedging 20% Coverage - 50095149	B1	Currency.....	BNP PARIBAS SA ..	.08/07/2023	.11/15/2024	1	1,765,884	0.787141136	.....	.....(68,338)	.....	.....(68,338)	.....	.....(68,338)	.....	.....(68,338)	.....	.....	.....9,381	.....	0003	.....
L247573.82EUR	Irish RPL UPB ..	B1	Currency.....	Natixis NA ..	.09/12/2023	.03/20/2024	1	268,464	0.923676591		(4,135)		(4,135)		(4,135)		(4,135)			921		0003	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 5762000.00 USD- S5000000.00GBP	THRG 2022-1X B 50136423	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	11/01/2022	03/20/2026	1	5,782,000	0.86475881				(278,571)		(278,571)		(278,571)			45,447		0003
GBP/L 87470.42 USD- S63735.37GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG 7LTWFX1VNSX80621K86	01/14/2022	12/09/2024	1	87,470	0.728650554		9,049		9,049		9,049		9,049			478		0003
GBP/L 58142.36 USD- S43856.20GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY	04/13/2022	12/09/2024	1	58,142	0.75428988		4,305		4,305		4,305		4,305			318		0003
GBP/L 107723.88 USD- S86627.95GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA SOCIETE GENERALE SA	07/12/2022	12/09/2024	1	107,724	0.832015884		(1,721)		(1,721)		(1,721)		(1,721)			589		0003
GBP/L 2078406.00 USD- S1800000.00GBP	LIMIC 2021-FL1 C - 50136442	D1	Currency.....	02NEB1BXP4R0TD8PU41	10/28/2022	05/15/2026	1	2,078,406	0.866048308		(101,959)		(101,959)		(101,959)		(101,959)			16,835		0003
EUR/L 1092850.00 USD- EUR/L 1092850.00 USD-	Coupon Hedge RIBS CLO ReInv6m ALLE 3A	B1	Currency.....	ROYAL BK CANADA	09/21/2023	12/28/2023	1	2,086,690	0.81490586		10,878		10,878		10,878		10,878			5,152		0003
S1000000.00EUR	DRIN XS2114312536	D1	Currency.....	DEUTSCHE BANK AG	12/20/2022	07/31/2024	1	1,092,850	0.91503866		20,507		20,507		20,507		20,507			4,985		0003
EUR/L 2251600.00 USD- CR XS233414506	CLO TEN1 DRYO 2017-52A CR XS233414506	D1	Currency.....	JPMORGAN CHASE	03/20/2023	02/15/2028	1	2,251,600	0.888257239		30,195		30,195		(1,959)		30,195			23,563		0003
EUR/L 2181308.18 USD- S1944956.95EUR	Coupon Hedge CLO J4J0 PK A1FF1VANCE 2020 C-E	D1	Currency.....	JPMORGAN CHASE	07/20/2023	10/17/2023	1	2,181,308	0.891665335		123,775		123,775		123,775		123,775			2,354		0003
EUR/L 2884705.31 USD- S2666000.00EUR	683467A1V5 CLO ReInv6m HNLV 5A C	D1	Currency.....	MORGAN STANLEY	09/12/2023	03/20/2024	1	2,884,705	0.924184523		42,870		42,870		42,870		42,870			9,901		0003
EUR/L 4247130.00 USD- XS266719172	CLO ReInv6m HNLV 5A C XS266719172	D1	Currency.....	MORGAN STANLEY	08/02/2021	10/26/2026	1	4,247,130	0.788767944		465,623		465,623		465,623		465,623			37,232		0003
EUR/L 3762900.00 USD- CLO ReInv6m AVCCA 24A	CLO ReInv6m AVCCA 24A CR XS2344781500	D1	Currency.....	MORGAN STANLEY	08/12/2021	07/15/2026	1	3,762,900	0.797257434		397,040		397,040		397,040		397,040			31,436		0003
GBP/L 180079.77 USD- S145830.64GBP	Onisvick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	04/20/2022	10/09/2024	1	193,080	0.755286989		14,948		14,948		14,948		14,948			979		0003
EUR/L 308604.14 USD- S253348.77GBP	Onisvick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	07/19/2022	10/09/2024	1	308,604	0.820950652		(860)		(860)		(860)		(860)			1,564		0003
EUR/L 2739885.60 USD- S2648000.00EUR	RMS Oct 2022 - 50135713	B1	Currency.....	BNP PARIBAS SA	10/07/2022	06/15/2026	1	2,739,886	0.966463709		(158,419)		(158,419)		(158,419)		(158,419)			22,550		0003
GBP/L 4109586.00 USD- S3540000.00GBP	Canada Square 2020-2 Class B 50136238	D1	Currency.....	WIZHO CAPITAL MARKETS LLC	10/26/2022	03/17/2025	1	4,109,586	0.861400637		(210,878)		(210,878)		(210,878)		(210,878)			24,854		0003
GBP/L 316366.88 USD- S252566.22GBP	Onisvick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS SA	01/27/2023	10/09/2024	1	315,387	0.80078285		6,891		6,891		6,891		6,891			1,598		0003
L2000000.00EUR	CLO ReInv6m HNLV 6A D XS2401084376	D1	Currency.....	SOCIETE GENERALE SA	02/16/2023	12/10/2026	1	2,240,200	0.892777431		(20,399)		(20,399)		(17,963)		(20,399)			20,028		0003
EUR/L 867845.80 USD- S228897.88EUR	12-18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency.....	ROYAL BK CANADA	05/02/2023	02/18/2025	1	867,846	0.893575188		12,337		12,337		12,337		12,337			2,188		0003
GBP/L 951547.33 USD- S866537.94GBP	12-18 Hotel - Schloss Roxburghe	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	05/02/2023	02/18/2025	1	851,547	0.806224053		13,529		13,529		13,529		13,529			5,018		0003
GBP/L 298756.62 USD- S23712.14GBP	Onisvick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG	05/09/2023	10/09/2024	1	298,757	0.79567154		8,392		8,392		8,392		8,392			1,514		0003
EUR/L 1343345.47 USD- S1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	06/21/2023	02/24/2025	1	1,343,345	0.903802839		29,869		29,869		29,869		29,869			7,963		0003
GBP/L 360051.72 USD- S277173.94GBP	Onisvick High Street July 2021 - 7200450	B1	Currency.....	BARCLAYS PLC	07/14/2023	10/09/2024	1	360,052	0.769817014		21,485		21,485		21,485		21,485			1,825		0003
EUR/L 4660493.12 USD- S4129850.57EUR	Coupon Hedge CLO J4J0 Coupon Hedge CLO J4J0	D1	Currency.....	DEUTSCHE BANK AG	07/17/2023	10/27/2023	1	4,660,433	0.886151665		289,799		289,799		289,799		289,799			6,338		0003
EUR/L 7086511.42 USD- S6303644.36EUR	Coupon Hedge CLO J4J0 Onisvick High Street	D1	Currency.....	SOCIETE GENERALE SA	07/20/2023	10/17/2023	1	7,086,511	0.892044745		398,143		398,143		398,143		398,143			7,825		0003
GBP/L 460641.36 USD- S363453.81GBP	Onisvick High Street July 2021 - 7200450	B1	Currency.....	02NEB1BXP4R0TD8PU41	07/20/2023	10/17/2023	1	460,641	0.8204745		16,684		16,684		16,684		16,684			2,335		0003
EUR/L 393131.60 USD- S259747.07EUR	12-18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency.....	BANK OF AMERICA CREDIT AGRICOLE SA	08/11/2023	10/09/2024	1	393,132	0.789016883		4,041		4,041		4,041		4,041			2,317		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 8542500.00 USD-2023-14a C	QLO ReInVén FBTA	D1	Currency.....	MORGAN STANLEY	01/31/2023	04/18/2028	1	8,542,500	0.877863126				224,242		58,116		224,242			91,143		0003
S7500000.00EUR	X52580301849																					0003
SE/L 1734786.31 USD-	Sunbeam March 2021 -	B1	Currency.....	MORGAN STANLEY	11/16/2022	05/15/2026	1	1,734,786	10.1048998				68,856		68,856		68,856			14,052		0003
S71530015.625EK	7200439																					0003
GBP/L 39863274.87 USD-	Kres UK Industrial	B1	Currency.....	MORGAN STANLEY	12/08/2022	02/20/2024	1	39,863,275	0.812136569				333,173		333,173		333,173			124,757		0003
S22374823.26GBP	Platform - 7200418																					0003
GBP/S 1457328.26 USD-	Heylo Flow hedging 20%	B1	Currency.....	MORGAN STANLEY	12/14/2022	04/15/2024	1	1,457,328	0.80192176				(31,389)		(31,389)		(31,389)			5,367		0003
L167600.00GBP	Coverage - 50085149																					0003
GBP/S 277586.34 USD-	Heylo Flow hedging 20%	B1	Currency.....	MORGAN STANLEY	12/14/2022	04/15/2024	1	277,586	0.801182162				(5,979)		(5,979)		(5,979)			1,022		0003
L222400.00GBP	Coverage - 50085149																					0003
GBP/S 1721805.56 USD-	Heylo Flow hedging 20%	B1	Currency.....	DEUTSCHE BANK AG ..	02/01/2023	05/15/2024	1	1,721,806	0.806646768				(25,542)		(25,542)		(25,542)			6,804		0003
L1388888.89GBP	Coverage - 50085149																					0003
SE/L 54334.46 USD-	Sunbeam March 2021 -	B1	Currency.....	MORGAN STANLEY	04/26/2023	05/15/2026	1	54,334	10.1468007				(1,966)		(1,966)		(1,966)			440		0003
L551326.375EK	Edt Exeter Logistic																					0003
GBP/S 378921.96 USD-	Spain - 7200570	B1	Currency.....	DEUTSCHE BANK AG ..	07/11/2023	07/07/2026	1	378,922	0.80141048				(7,857)		(7,857)		(7,857)			3,153		0003
L393672.03GBP	Coupon Hedge CLO J4J0																					0003
EUR/L 6061627.65 USD-		D1	Currency.....	DEUTSCHE BANK AG ..	07/17/2023	10/27/2023	1	6,061,628	0.886151664				376,930		376,930		376,930			8,243		0003
SS371521.43EUR	Edt Exeter Logistic																					0003
GBP/S 710724.43 USD-	Spain - 7200570	B1	Currency.....	Natixis NA	07/18/2023	07/07/2026	1	710,724	0.787153851				(25,600)		(25,600)		(25,600)			5,914		0003
L159448.33GBP	Heylo Deal 1st Funding																					0003
GBP/L 28189772.29 USD-	A4DE - 19344	B1	Currency.....	CITIBANK NA	09/12/2023	10/20/2023	1	28,189,772	0.801721971				616,477		616,477		616,477			32,993		0003
S22600369.79GBP	Edt Exeter Logistics																					0003
EUR/L 100575.93 USD-	Italy - 7200563	B1	Currency.....	ROYAL BK CANADA ...	09/26/2023	07/07/2026	1	100,576	0.90350564				269		269		269			837		0003
S90870.92EUR	Brunel Sept 2021 -																					0003
GBP/L 71673.04 USD-	Brunel Sept 2021 -	B1	Currency.....	MORGAN STANLEY	03/11/2022	12/09/2024	1	71,678	0.764581593				4,460		4,460		4,460			392		0003
S84803.71GBP	2200467																					0003
BRUNEL 63237.39 USD-	Brunel Sept 2021 -	B1	Currency.....	CANADIAN IMPERIAL	06/19/2022	12/09/2024	1	63,237	0.808407494				813		813		813			346		0003
S11121.56GBP	QLO ReInVén MPMK 20A																					0003
EUR/L 2201050.00 USD-	D X52507607104	D1	Currency.....	DEUTSCHE BANK AG ..	08/04/2022	10/15/2026	1	2,201,050	0.908657232				(12,168)		(12,168)		(12,168)			19,200		0003
S2000000.00EUR	Brunel Sept 2021 -	B1	Currency.....	CANADIAN IMPERIAL	07/24/2023	12/09/2024	1	268,743	0.784123237				11,421		11,421		11,421			1,469		0003
GBP/L 268743.48 USD-	2200467																					0003
S210725.62GBP	Coupon Hedge CIL 41																					0003
GBP/L 418601.30 USD-	Maturity Monthly	B1	Currency.....	BARCLAYS PLC	09/21/2023	10/25/2023	1	418,601	0.815428996				2,144		2,144		2,144			546		0003
S341338.34GBP	QLO ReInVén B4SE																					0003
EUR/L 3718875.00 USD-	2020-1A CR	D1	Currency.....	SOCIETE GENERALE SA	11/05/2021	10/21/2026	1	3,718,875	0.806895573				344,178		344,178		344,178			32,528		0003
S3000000.00EUR	College Square July																					0003
EUR/L 149181.71 USD-	2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	11/22/2021	11/27/2024	1	149,182	0.848934631				11,850		11,850		11,850			804		0003
S126845.52EUR	QLO ReInVén B4SE																					0003
EUR/S 2912625.00 USD-	X52230875408	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	04/15/2024	1	2,912,625	0.85833226				(244,596)		(244,596)		(244,596)			10,726		0003
L2500000.00EUR	QLO ReInVén B4SE																					0003
EUR/S 1165050.00 USD-	2020-1A B2	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	04/15/2024	1	1,165,050	0.85833226				(97,839)		(97,839)		(97,839)			4,230		0003
SX2230874187	College Square July																					0003
EUR/L 201724.42 USD-	2021 - 7200462	B1	Currency.....	DEUTSCHE BANK AG ..	02/29/2022	11/27/2024	1	201,724	0.843312625				17,174		17,174		17,174			1,087		0003
S17016.73EUR	Brunel Sept 2021 -																					0003
GBP/L 232569.43 USD-	2200467	B1	Currency.....	MORGAN STANLEY	04/13/2022	12/09/2024	1	232,569	0.75428002				17,218		17,218		17,218			1,271		0003
S175424.80GBP	Brunel Sept 2021 -																					0003
GBP/L 430895.50 USD-	2200467	B1	Currency.....	ROYAL BK CANADA ...	07/12/2022	12/09/2024	1	430,896	0.832015976				(6,884)		(6,884)		(6,884)			2,355		0003
S358511.94GBP	60 Curzon July 2022 -																					0003
GBP/L 1316911.17 USD-	7200568	B1	Currency.....	DEUTSCHE BANK AG ..	07/13/2022	01/22/2024	1	1,316,911	0.827814575				(14,036)		(14,036)		(14,036)			3,680		0003
S1090158.26GBP	Hispania Hotel																					0003
EUR/L 94986.24 USD-	Portfolio - 7200391																					0003
S34541.01EUR		B1	Currency.....	MORGAN STANLEY	10/21/2022	08/15/2024	1	34,986	0.98727414				(2,078)		(2,078)		(2,078)			164		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 9795.50 USD- S924L 98ER	65 Rue Paul Meurice - 7200420	B1	Currency.....	MI ZUHO CAPITAL	11/10/2022	12/16/2024	1	9,796	0.943796841	.....	.....	.....	.....	.....	(177) .....	.....	(177) .....	.....	.....	54 .....	.....	0003
EUR/L 216360.00 USD- S200000.00EUR	QLO ReInvm COMTE 4A C3 XS294716357	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	12/20/2022	10/31/2023	1	2,163,960	0.924231502	.....	.....	.....	46,995 .....	.....	46,995 .....	.....	46,995 .....	.....	.....	3,153 .....	.....	0003
EUR/L 1745916.00 USD- S160000.00EUR	QLO ReInvm AVCA 14A B2B XS1701395338	D1	Currency.....	MI ZUHO CAPITAL	12/20/2022	04/30/2024	1	1,745,816	0.91647688	.....	.....	.....	37,127 .....	.....	37,127 .....	.....	37,127 .....	.....	.....	6,688 .....	.....	0003
EUR/L 1363918.75 USD- S125000.00EUR	QLO ReInvm COPDA 10A C XS1730938377	D1	Currency.....	MI ZUHO CAPITAL	12/20/2022	04/30/2024	1	1,363,919	0.91647688	.....	.....	.....	29,005 .....	.....	29,005 .....	.....	29,005 .....	.....	.....	5,210 .....	.....	0003
EUR/L 57801.66 USD- S2855.35EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	BNP PARIBAS SA	12/27/2022	08/15/2024	1	57,802	0.914425844	.....	.....	.....	1,085 .....	.....	1,085 .....	.....	1,085 .....	.....	.....	271 .....	.....	0003
GBP/S 22193.43 USD- L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	LPIMORGAN CHASE 815Z1Z1KVSZ11N1H1748	01/25/2023	10/09/2024	1	22,139	0.804757846	.....	.....	.....	(376) .....	.....	(376) .....	.....	(376) .....	.....	.....	112 .....	.....	0003
GBP/L 259744.38 USD- S211467.94GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	02/14/2023	12/09/2024	1	259,744	0.814138654	.....	.....	.....	1,520 .....	.....	1,520 .....	.....	1,520 .....	.....	.....	1,419 .....	.....	0003
EUR/L 266925.90 USD- S263391.84EUR	College Square July 2021 - 7200462	B1	Currency.....	CREDIT AGRICOLE SA	02/23/2023	11/27/2024	1	266,926	0.917978614	.....	.....	.....	3,027 .....	.....	3,027 .....	.....	3,027 .....	.....	.....	1,546 .....	.....	0003
EUR/L 112700.00 USD- S100000.00EUR	QLO ReInvm C4003 11A DN XS1833626820	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFEZY1NSX80621K66	03/21/2023	11/15/2027	1	1,127,000	0.887311446	.....	.....	.....	19,682 .....	.....	3,138 .....	.....	19,682 .....	.....	.....	11,460 .....	.....	0003
GBP/L 75534.99 USD- S90661.95GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	SOCIETE GENERALE SA	04/24/2023	07/19/2024	1	75,535	0.803097346	.....	.....	.....	1,441 .....	.....	1,441 .....	.....	1,441 .....	.....	.....	338 .....	.....	0003
GBP/L 298756.62 USD- S23712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFEZY1NSX80621K66	05/09/2023	10/09/2024	1	298,757	0.79567154	.....	.....	.....	8,392 .....	.....	8,392 .....	.....	8,392 .....	.....	.....	1,514 .....	.....	0003
GBP/L 411398.44 USD- S330960.67GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	CREDIT AGRICOLE SA	05/17/2023	12/09/2024	1	411,398	0.804493089	.....	.....	.....	7,251 .....	.....	7,251 .....	.....	7,251 .....	.....	.....	2,248 .....	.....	0003
EUR/L 61368.50 USD- S59374.42EUR	65 Rue Paul Meurice - 7200420	B1	Currency.....	SOCIETE GENERALE SA	06/01/2023	12/16/2024	1	61,369	0.91047394	.....	.....	.....	1,096 .....	.....	1,096 .....	.....	1,096 .....	.....	.....	338 .....	.....	0003
GBP/L 654998.97 USD- S517364.76GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	06/15/2023	12/09/2024	1	654,900	0.78990508	.....	.....	.....	23,145 .....	.....	23,145 .....	.....	23,145 .....	.....	.....	3,579 .....	.....	0003
EUR/L 657323.34 USD- S989288.83EUR	College Square July 2021 - 7200462	B1	Currency.....	CREDIT AGRICOLE SA	06/26/2023	11/27/2024	1	657,323	0.896498172	.....	.....	.....	22,152 .....	.....	22,152 .....	.....	22,152 .....	.....	.....	3,542 .....	.....	0003
EUR/L 5746619.61 USD- S5117125.40EUR	Coupon Hedge QLO J4J0 60 Curzon July 2022 - 7200568	D1	Currency.....	CITIBANK NA	07/13/2023	10/17/2023	1	5,746,620	0.890146548	.....	.....	.....	335,421 .....	.....	335,421 .....	.....	335,421 .....	.....	.....	6,203 .....	.....	0003
GBP/L 538975.25 USD- S408766.97GBP	QLO ReInvm PENTA Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ES71P3U3PH16C71XB111	07/14/2023	10/20/2023	1	535,975	0.7666016	.....	.....	.....	37,264 .....	.....	37,264 .....	.....	37,264 .....	.....	.....	627 .....	.....	0003
S293177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CREDIT AGRICOLE SA	09/12/2023	10/09/2024	1	360,218	0.802784052	.....	.....	.....	6,989 .....	.....	6,989 .....	.....	6,989 .....	.....	.....	1,826 .....	.....	0003
GBP/L 1271345.96 USD- S1022623.48GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	09/14/2023	12/09/2024	1	1,271,346	0.804362666	.....	.....	.....	22,619 .....	.....	22,619 .....	.....	22,619 .....	.....	.....	6,948 .....	.....	0003
GBP/L 2678477.59 USD- S2184100.00GBP	Coupon Hedge CML A1 Maturity Monthly	B1	Currency.....	BARCLAYS PLC	09/21/2023	10/25/2023	1	2,678,478	0.8154259	.....	.....	.....	13,717 .....	.....	13,717 .....	.....	13,717 .....	.....	.....	3,505 .....	.....	0003
BR/L 1031062.91 USD- S2025142.83BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2026	1	1,031,063	6.018200015	.....	.....	.....	(62,129) .....	.....	(62,129) .....	.....	(62,129) .....	.....	.....	8,220 .....	.....	0003
GBP/L 988916.22 USD- S865460.19BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2027	1	989,916	6.661700007	.....	.....	.....	(66,311) .....	.....	(66,311) .....	.....	(66,311) .....	.....	.....	10,044 .....	.....	0003
BR/L 413372.82 USD- S3408754.97BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2030	1	413,373	8.246200053	.....	.....	.....	(33,358) .....	.....	(33,358) .....	.....	(33,358) .....	.....	.....	5,487 .....	.....	0003
BR/L 357220.52 USD- S3166724.18BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2031	1	357,221	8.864698978	.....	.....	.....	(30,815) .....	.....	(30,815) .....	.....	(30,815) .....	.....	.....	5,067 .....	.....	0003
EUR/L 3071465.00 USD- S250000.00EUR	QLO ReInvm PENTA 2020-7A 82H-E2H XS2106072985	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFEZY1NSX80621K66	07/22/2021	04/15/2025	1	3,071,465	0.813943835	.....	.....	.....	331,381 .....	.....	331,381 .....	.....	331,381 .....	.....	.....	19,073 .....	.....	0003
EUR/L 7260240.00 USD- S900000.00EUR	QLO ReInvm OZLME 5A ON-ON 1/14/32 XS1904642961	D1	Currency.....	ROYAL BK CANADA ES71P3U3PH16C71XB111	07/26/2021	01/16/2024	1	7,260,240	0.826418961				883,403		883,403		883,403			19,746		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 484080.00 USD-IN DN 1/14/22	QLO ReInvm OZIME SA																					
S4000000.00EUR	XS1904643266	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024	1	4,840,160	0.826418861				588,936		588,936		588,936			13,164		0003
EUR/L 1649358.31 USD-	Eveter Logistics June																					
S1349386.26EUR	XS21020405	B1	Currency.....	ROYAL BK CANADA ...	10/22/2021	06/16/2025	1	1,649,358	0.81752794				167,563		167,563		167,563			10,791		0003
EUR/L 311760.50 USD-	Eveter Logistics June																					
S260017.10EUR	2021 - 7200465	B1	Currency.....	MORGAN STANLEY ...	11/15/2021	06/16/2025	1	311,761	0.834028365				26,537		26,537		26,537			2,040		0003
EUR/S 7102800.00 USD-	QLO ReInvm AVOCA 17A																					
L6000000.00EUR	CR XS261436342	D1	Currency.....	ROYAL BK CANADA ...	02/18/2022	10/15/2024	1	7,102,800	0.844737287				(610,237)		(610,237)		(610,237)			36,284		0003
GBP/L 587903.78 USD-	Chiswick High Street																					
S444036.09GBP	July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ...	04/20/2022	10/09/2024	1	587,904	0.755287013				45,516		45,516		45,516			2,980		0003
EUR/L 15555400.00 USD-	QLO ReInvm GLOP 1A																					
S1400000.00EUR	B1 XS249531045	D1	Currency.....	DEUTSCHE BANK AG ..	07/25/2022	08/23/2027	1	15,555,400	0.900009				(103,356)		(103,356)		(103,356)			153,570		0003
EUR/L 1140043.20 USD-	Hispania Portfolio -																					
S3889742.18EUR	7200335	B1	Currency.....	BNP PARIBAS SA	09/16/2022	08/15/2024	1	4,140,043	0.963895787				(141,200)		(141,200)		(141,200)			19,382		0003
EUR/L 178264.73 USD-	Hispania Hotel																					
S165776.31EUR	Portfolio - 7200391	B1	Currency.....	CITIBANK NA	11/28/2022	08/15/2024	1	178,265	0.92995746				374		374		374			835		0003
EUR/L 3273405.00 USD-	QLO ReInvm DRYD 2017-																					
S3000000.00EUR	56X D-D 1/15/22	D1	Currency.....	NI ZLHO CAPITAL	12/20/2022	04/30/2024	1	3,273,405	0.91647688				69,612		69,612		69,612			12,503		0003
EUR/L 3814046.50 USD-	QLO ReInvm ALIE 3A																					
S3490000.00EUR	DRN XS211431256	D1	Currency.....	DEUTSCHE BANK AG ..	12/20/2022	07/31/2024	1	3,814,047	0.91903866				71,569		71,569		71,569			17,432		0003
GBP/L 704872.46 USD-	Patrizia London -																					
S576296.94GBP	7200445	B1	Currency.....	BNP PARIBAS SA	01/12/2023	10/28/2025	1	704,872	0.817594633				1,742		1,742		1,742			5,082		0003
GBP/L 12180982.54 USD-	OIL Standard Hotel -																					
S9933766.00GBP	7200351	B1	Currency.....	BNP PARIBAS SA	01/13/2023	10/07/2024	1	12,180,983	0.815514345				46,808		46,808		46,808			61,569		0003
GBP/S 67411.79 USD-	Chiswick High Street																					
L54250.16GBP	July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE	01/25/2023	10/09/2024	1	67,412	0.80457743				(1,145)		(1,145)		(1,145)			342		0003
GBP/L 765045.98 USD-	Chiswick High Street																					
S613545.65GBP	July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY	04/12/2023	10/09/2024	1	765,046	0.801968641				15,605		15,605		15,605			3,877		0003
EUR/L 13571053.71 USD-	Coupon Hedge CLO JAJD																					
S12100338.17EUR		D1	Currency.....	JPMORGAN CHASE	10/17/2023	10/17/2023	1	13,571,054	0.891665336				770,070		770,070		770,070			14,644		0003
EUR/L 3724590.00 USD-	QLO ReInvm PRIO SA D																					
S3000000.00EUR	XS203838261	D1	Currency.....	BANK OF COMI	07/20/2023	02/17/2026	1	3,724,590	0.80545782				385,368		385,368		385,368			28,788		0003
EUR/L 4840800.00 USD-	QLO ReInvm CRISE																					
S4000000.00EUR	2019-1A BR	D1	Currency.....	SOCIETE GENERALE SA	07/26/2021	03/15/2024	1	4,840,800	0.826309701				564,369		564,369		564,369			16,372		0003
EUR/S 1184300.00 USD-	XS232068058																					
L1000000.00EUR	QLO ReInvm DUNE 1A	D1	Currency.....	02NEB IBXP-ROTD8PU41	11/18/2021	10/15/2024	1	1,184,300	0.844380647				(102,179)		(102,179)		(102,179)			6,050		0003
EUR/L 6555523.52 USD-	A2A XS2036105133																					
S086330.93EUR	Equi France - 7200569	B1	Currency.....	DEUTSCHE BANK AG ..	07/01/2022	07/07/2026	1	5,653,524	0.89968511				36,109		36,109		36,109			47,046		0003
GBP/L 333277.39 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S24413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	ROYAL BK CANADA ...	10/21/2021	06/15/2029	1	333,277	0.703565545				35,925		35,925		35,925			3,983		0003
GBP/L 344377.83 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/21/2021	06/17/2030	1	344,378	0.698104637				36,538		36,538		36,538			4,463		0003
GBP/L 353107.45 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/22/2021	06/16/2031	1	353,107	0.691180546				37,273		37,273		37,273			4,904		0003
GBP/L 437332.45 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S282101.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/22/2021	06/15/2035	1	437,332	0.667919437				43,866		43,866		43,866			7,484		0003
GBP/L 456697.71 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S29454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/28/2021	06/16/2036	1	456,698	0.655694704				47,093		47,093		47,093			8,144		0003
GBP/L 478033.03 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S30907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/28/2021	06/15/2037	1	478,033	0.648298215				48,795		48,795		48,795			8,853		0003
GBP/L 525463.18 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S232487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	10/28/2021	06/15/2039	1	525,463	0.632751204				52,799		52,799		52,799			10,416		0003
GBP/L 536201.42 USD-	Heylo Flow hedging 20% Coverage - 50095149																					
S241534.35GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY	11/02/2021	06/15/2040	1	536,201	0.637511161				49,235		49,235		49,235			10,963		0003

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GBP/L 066890.63 USD - Hedflo Floe hedging 20% Coverage - 50095149 .		B1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	.11/02/2021	.06/17/2047	1	1,066,691	..0.07422707				85,803		85,803		85,803			25,980		0003
GBP/S 175911.25 USD- Hedflo Floe hedging 20% Coverage - 50095149 .		B1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	.04/27/2022	.12/15/2023	1	1,759,611	..0.788915822	.....	.....	.....	(64,418)	.....	(64,418)	.....	(64,418)	.....	.....	4,015	.....	0003
EUR/L 414020.00 USD- Eut France - 7200569		B1	Currency.....	JPORGAN CHASE 815Z2LZKVSZ11NHU748	.10/14/2022	.07/07/2026	1	414,020	..0.966136902	.....	.....	.....	(24,068)	.....	(24,068)	.....	(24,068)	.....	.....	3,445	.....	0003
EUR/L 2182270.00 USD- QLO ReInveñ DRYD 2017-56X C X5171218141 .		D1	Currency.....	MIZUHO CAPITAL MARKETS LLC	.12/20/2022	.04/30/2024	1	2,182,270	..0.91647688	.....	.....	.....	46,408	.....	46,408	.....	46,408	.....	.....	8,335	.....	0003
S2000000.00EUR - GR X5230485720		D1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK6K9B3	.12/20/2022	.05/31/2028	1	6,732,335	..0.891221306	.....	.....	.....	(45,385)	.....	(45,385)	.....	(45,385)	.....	.....	72,753	.....	0003
GBP/L 1720416.67 USD- Hedflo Floe hedging 20% Coverage - 50095149 .		B1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF7Y1NSX80621K86	.02/01/2023	.02/16/2024	1	1,720,417	..0.807297973	.....	.....	.....	24,573	.....	24,573	.....	24,573	.....	.....	5,308	.....	0003
EUR/L 107809.56 USD- 65 Rue Paul Maurice - 7200420		B1	Currency.....	BANK OF COMI	.02/09/2023	.12/16/2024	1	107,810	..0.900650647	.....	.....	.....	3,068	.....	3,068	.....	3,068	.....	.....	594	.....	0003
GBP/L 6238611.62 USD- Coupon Hedge RML		B1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK6K9B3	.08/07/2023	.11/09/2023	1	6,238,612	..0.782748228	.....	.....	.....	280,192	.....	280,192	.....	280,192	.....	.....	10,326	.....	0003
S4883262.35GBP - BRL Celse Novation Oct 2020		D1	Currency.....	JPORGAN CHASE 815Z2LZKVSZ11NHU748	.11/02/2020	.04/15/2027	1	589,872	..6.404293989	.....	.....	.....	(36,413)	.....	(36,413)	.....	(36,413)	.....	.....	5,645	.....	0003
BRL/L 668251.34 USD- BRL Celse Novation Oct 2020		D1	Currency.....	JPORGAN CHASE 815Z2LZKVSZ11NHU748	.11/02/2020	.10/15/2027	1	668,251	..6.638693989	.....	.....	.....	(42,275)	.....	(42,275)	.....	(42,275)	.....	.....	6,719	.....	0003
S436320.17BRL - Ohsivick High Street July 2021 - 7200450 .		B1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	.07/02/2021	.10/09/2024	1	3,734,008	..0.719052002	.....	.....	.....	429,547	.....	429,547	.....	429,547	.....	.....	18,924	.....	0003
S2684946.00GBP - QLO ReInveñ HME SA B X52241386758		D1	Currency.....	JPORGAN CHASE 815Z2LZKVSZ11NHU748	.07/27/2021	.04/15/2024	1	24,597,510	..0.825286787	.....	.....	.....	2,850,438	.....	2,850,438	.....	2,850,438	.....	.....	90,383	.....	0003
S20300000.00EUR - QLO ReInveñ DUNE 1A A24 X52036105133		D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF7Y1NSX80621K86	.07/27/2021	.10/15/2024	1	4,897,500	..0.816742326	.....	.....	.....	560,381	.....	560,381	.....	560,381	.....	.....	25,018	.....	0003
S4000000.00EUR - QLO ReInveñ DUNE 14A DN X5202386749		D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024	1	1,689,880	..0.82387547	.....	.....	.....	191,294	.....	191,294	.....	191,294	.....	.....	7,563	.....	0003
EUR/L 7285200.00 USD- 2020-8A C X52249760089		D1	Currency.....	SOCIETE GENERALE SA	.07/28/2021	.07/15/2024	1	7,285,200	..0.82387547	.....	.....	.....	819,830	.....	819,830	.....	819,830	.....	.....	32,413	.....	0003
S6000000.00EUR - QLO ReInveñ CONTE 7A D X52053879602		D1	Currency.....	02NEB1BXP4R0TD8PU41	.07/28/2021	.12/16/2024	1	3,872,812	..0.816812751	.....	.....	.....	(407,701)	.....	(407,701)	.....	(407,701)	.....	.....	20,231	.....	0003
L3000000.00EUR - QLO ReInveñ DERR 1A CE X5222375384		D1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	.08/08/2021	.12/16/2024	1	10,629,000	..0.846740051	.....	.....	.....	(1,024,097)	.....	(1,024,097)	.....	(1,024,097)	.....	.....	39,142	.....	0003
EUR/S 4737200.00 USD- QLO ReInveñ DUNE 1A A24 X52036105133		D1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	.11/12/2021	.04/15/2024	1	4,737,200	..0.844380647	.....	.....	.....	(408,717)	.....	(408,717)	.....	(408,717)	.....	.....	24,200	.....	0003
EUR/S 3214777.50 USD- QLO ReInveñ DRYD 2019-69A D X51984222155		D1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF7Y1NSX80621K86	.11/18/2021	.10/15/2024	1	3,214,778	..0.855424676	.....	.....	.....	(261,321)	.....	(261,321)	.....	(261,321)	.....	.....	13,592	.....	0003
EUR/S 1158326.00 USD- QLO ReInveñ OZIME 5A B1 X51904642292		D1	Currency.....	CITIBANK NA	.11/30/2021	.06/17/2024	1	1,158,326	..0.863314818	.....	.....	.....	(95,520)	.....	(95,520)	.....	(95,520)	.....	.....	3,150	.....	0003
L7000000.00EUR - QLO ReInveñ VOYE 4A D X5224877871		D1	Currency.....	SOCIETE GENERALE SA	.12/07/2021	.01/16/2024	1	1,345,139	..0.856203235	.....	.....	.....	(106,156)	.....	(106,156)	.....	(106,156)	.....	.....	5,976	.....	0003
L1500000.00EUR - QLO ReInveñ PENTA 2020-8A D X52249760385		D1	Currency.....	02NEB1BXP4R0TD8PU41	.12/07/2021	.07/15/2024	1	2,339,600	..0.854946982	.....	.....	.....	(188,170)	.....	(188,170)	.....	(188,170)	.....	.....	10,409	.....	0003
EUR/S 2339600.00 USD- Brunel Sept 2021 - 7200467		D1	Currency.....	JPORGAN CHASE 815Z2LZKVSZ11NHU748	.12/20/2021	.07/15/2024	1	2,339,600	..0.854946982	.....	.....	.....	17,841	.....	17,841	.....	17,841	.....	.....	1,567	.....	0003
L2000000.00EUR - Brunel Sept 2021 - 7200467		B1	Currency.....	MORGAN STANLEY 17331LVC2KXK5T7XV54	.03/11/2022	.12/09/2024	1	286,712	..0.764581593	.....	.....	.....	(14,758)	.....	(14,758)	.....	(14,758)	.....	.....	1,539	.....	0003
S219214.84GBP - BR/L 1315275.94 USD- 60 Curzon July 2022 - 7200568		B1	Currency.....	DEUTSCHE BANK AG .. 7LTWZF7Y1NSX80621K86	.07/13/2022	.10/20/2023	1	1,315,276	..0.828843763	.....	.....	.....	(58,997)	.....	(58,997)	.....	(58,997)	.....	.....	58,777	.....	0003
S1090158.26GBP - 65 Rue Paul Maurice - 7200420		B1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK6K9B3	.07/29/2022	.12/16/2024	1	10,670,449	..0.932160405	.....	.....	.....	(18,198)	.....	(18,198)	.....	(18,198)	.....	.....	1,151	.....	0003
S9945659.62EUR - Hispania Hotel Portfolio - 7200391 .		B1	Currency.....	CREDIT AGRICOLE SA	.07/29/2022	.12/16/2024	1	245,827	..1.00090796	.....	.....	.....	(27,012)	.....	(27,012)	.....	(27,012)	.....	.....	1,415	.....	0003
S246048.45EUR - Brunel Sept 2021 - 7200391 .		B1	Currency.....	988501J5KRTGJ0JHX05	.09/27/2022	.08/15/2024	1	259,006	..0.90433902	.....	.....	.....	(27,012)	.....	(27,012)	.....	(27,012)	.....	.....	1,415	.....	0003
GBP/L 259005.50 USD- Brunel Sept 2021 - 7200467		B1	Currency.....	CITIBANK NA	.10/13/2022	.12/09/2024	1	259,006	..0.90433902				(27,012)		(27,012)		(27,012)			1,415		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Income Year	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 347934.64 USD- S29076.82GBP	Chiswick High Street July 2021 - 7200450 .	B1	Currency.....	CANADIAN IMPERIAL	11/22/2022	10/09/2024	1	347,935	0.83418787				(6,566)		(6,566)		(6,566)			1,763		0003
EUR/L 1081195.00 USD- GLO ReInv6m BECLO 4A D				BANK OF COMI	12/20/2022	04/30/2024	1	1,091,135	0.91647688				23,204		23,204		23,204			4,168		0003
S1000000.00EUR	XS1693277185	D1	Currency.....	MARKETS LLC	12/20/2022	07/31/2024	1	404,355	0.91503666				7,588		7,588		7,588			1,948		0003
EUR/L 404354.50 USD- GLO ReInv6m VOYE 1A				DEUTSCHE BANK AG	12/20/2022	12/09/2024	1	181,257	0.816466516				546		546		546			991		0003
S370000.00EUR	B1NE XS1800192277	B1	Currency.....	BNP PARIBAS SA	01/13/2023	02/20/2024	1	616,501	0.814232794				(3,575)		(3,575)		(3,575)			1,929		0003
GBP/L 181256.68 USD- Burel Sept 2021 - 7200467				MARKETS LLC	02/23/2023	08/15/2024	1	14,552	0.918338146				196		196		196			68		0003
S147990.01GBP	B1NE XS1800192277	B1	Currency.....	JPIMORGAN CHASE	03/14/2023	12/09/2024	1	179,292	0.817394153				337		337		337			979		0003
GBP/S 616500.58 USD- Ares UK Industrial Platform - 7200418				SOCIETE GENERALE SA	03/16/2023	10/09/2024	1	16,066	0.825023792				125		125		125			81		0003
EUR/L 14551.86 USD- Hispania Hotel				MARKETS LLC	04/06/2023	11/27/2024	1	382,438	0.901713258				(10,739)		(10,739)		(10,739)			2,061		0003
S13378.08EUR	B1XS1800192277	B1	Currency.....	CANADIAN IMPERIAL	05/09/2023	04/03/2028	1	429,855	0.877039116				14,689		14,689		14,689			4,566		0003
GBP/L 179231.72 USD- Burel Sept 2021 - 7200467				BANK OF COMI	06/05/2023	12/16/2024	1	39,999	0.914611082				536		536		536			220		0003
S146502.95GBP	B1GLO ReInv6m JUBIL	B1	Currency.....	SOCIETE GENERALE SA	07/22/2021	01/15/2025	1	2,450,088	0.816303874				269,371		269,371		269,371			13,945		0003
GBP/S 16066.47 USD- Chiswick High Street July 2021 - 7200450				CITIBANK NA	08/12/2021	07/15/2026	1	2,110,581	0.805465567				205,886		205,886		205,886			17,832		0003
L13255.22GBP	B1GLO ReInv6m UPMKE 16A	B1	Currency.....	CITIBANK NA	09/27/2021	10/15/2026	1	7,304,736	0.796990564				807,315		807,315		807,315			68,955		0003
EUR/S 382438.05 USD- College Square July 2021 - 7200462				DEUTSCHE BANK AG	08/07/2023	11/09/2023	1	730,457	0.905530524				30,046		30,046		30,046			1,209		0003
L344648.48EUR	B2FX XS2388929452	D1	Currency.....	SOCIETE GENERALE SA	08/29/2023	11/30/2023	1	360,684	0.922351819				8,080		8,080		8,080			737		0003
QLO ReInv6m CORDA 3A				MORGAN STANLEY	09/23/2021	10/15/2026	1	6,284,000	0.795671547				649,780		649,780		649,780			54,817		0003
DRR XS1823558950	B1GLO ReInv6m RRIE 9A B	B1	Currency.....	MORGAN STANLEY	10/22/2021	06/16/2025	1	549,786	0.817527799				55,854		55,854		55,854			3,597		0003
S377000.00EUR	B1XS288492923	B1	Currency.....	ROYAL BK CANADA	02/09/2022	10/30/2023	1	2,855,275	0.851706954				289,184		289,184		289,184			4,208		0003
EUR/L 39988.75 USD- 65 Rue Paul Neurice - 7200420				JPIMORGAN CHASE	05/18/2022	10/09/2024	1	300,537	0.791928319				9,853		9,853		9,853			1,523		0003
S35683.30EUR	B1GLO ReInv6m ANOFE 4A D	B1	Currency.....	INC/THE	06/21/2022	10/09/2024	1	234,034	0.806740703				3,410		3,410		3,410			1,186		0003
EUR/L 2450068.00 USD- 2019-23A C XS2075330337				BNP PARIBAS SA	10/07/2022	11/14/2025	1	3,703,320	0.97210071				(211,654)		(211,654)		(211,654)			26,989		0003
EUR/L 210580.60 USD- GLO ReInv6m UPMKE 16A				GOLDMAN SACHS GROUP	10/13/2022	10/09/2024	1	210,264	0.895175021				(19,650)		(19,650)		(19,650)			1,066		0003
S7000000.00EUR	B1XS232503841	B1	Currency.....	DEUTSCHE BANK AG	12/13/2022	10/09/2024	1	327,870	0.806503634				4,872		4,872		4,872			1,662		0003
EUR/L 7804736.00 USD- GLO ReInv6m ABR 8A				ROYAL BK CANADA	08/18/2022	02/24/2025	1	13,555,429	0.940321287				(231,829)		(231,829)		(231,829)			80,950		0003
S6300000.00EUR	B2FX XS2388929452	D1	Currency.....	BNP PARIBAS SA	01/19/2023	04/15/2025	1	5,567,750	0.898028827				147,410		147,410		147,410			34,575		0003
EUR/L 730457.00 USD- Coupon Hedge ABS				JPIMORGAN CHASE	01/23/2023	07/15/2026	1	6,539,500	0.88691796				171,085		171,085		171,085			54,833		0003
S661451.1EUR	B1Coupon Hedge CLO RMN	B1	Currency.....	DEUTSCHE BANK AG	07/22/2021	07/15/2026	1	2,450,088	0.816303874				269,371		269,371		269,371			13,945		0003
S332677.23EUR	B1XS288492923	D1	Currency.....	CITIBANK NA	08/12/2021	07/15/2026	1	2,110,581	0.805465567				205,886		205,886		205,886			17,832		0003
S5000000.00EUR	B1GLO ReInv6m RRIE 9A B	B1	Currency.....	DEUTSCHE BANK AG	09/27/2021	10/15/2026	1	7,304,736	0.796990564				807,315		807,315		807,315			68,955		0003
EUR/L 549786.10 USD- Eveter Logistics June 2021 - 7200465				SOCIETE GENERALE SA	08/07/2023	11/09/2023	1	730,457	0.905530524				30,046		30,046		30,046			1,209		0003
S404465.42EUR	B1GLO ReInv6m ANOFE 4A D	B1	Currency.....	MORGAN STANLEY	08/29/2023	11/30/2023	1	360,684	0.922351819				8,080		8,080		8,080			737		0003
EUR/L 2932775.00 USD- XS294170886				MORGAN STANLEY	09/23/2021	10/15/2026	1	6,284,000	0.795671547				649,780		649,780		649,780			54,817		0003
S2500000.00EUR	B1XS294170886	B1	Currency.....	ROYAL BK CANADA	10/22/2021	06/16/2025	1	549,786	0.817527799				55,854		55,854		55,854			3,597		0003
GBP/L 300536.94 USD- Chiswick High Street July 2021 - 7200450				JPIMORGAN CHASE	02/09/2022	10/30/2023	1	2,855,275	0.851706954				289,184		289,184		289,184			4,208		0003
S237973.66GBP	B1XS294170886	B1	Currency.....	GOLDMAN SACHS GROUP	05/18/2022	10/09/2024	1	300,537	0.791928319				9,853		9,853		9,853			1,523		0003
GBP/L 234033.76 USD- Chiswick High Street				INC/THE	06/21/2022	10/09/2024	1	234,034	0.806740703				3,410		3,410		3,410			1,186		0003
S188804.56GBP	B1Domi 2020-2 Class B	B1	Currency.....	BNP PARIBAS SA	10/07/2022	11/14/2025	1	3,703,320	0.97210071				(211,654)		(211,654)		(211,654)			26,989		0003
EUR/L 3703320.00 USD- RBIS Oct 2022 - 50135711				GOLDMAN SACHS GROUP	10/13/2022	10/09/2024	1	210,264	0.895175021				(19,650)		(19,650)		(19,650)			1,066		0003
GBP/L 210263.91 USD- Chiswick High Street				DEUTSCHE BANK AG	12/13/2022	10/09/2024	1	327,870	0.806503634				4,872		4,872		4,872			1,662		0003
S644426.54GBP	B1Chiswick High Street	B1	Currency.....	ROYAL BK CANADA	08/18/2022	02/24/2025	1	13,555,429	0.940321287				(231,829)		(231,829)		(231,829)			80,950		0003
EUR/L 13856408.94 USD- 12-18 Hotel - 7 Pines Ibiza				BNP PARIBAS SA	01/19/2023	04/15/2025	1	5,567,750	0.898028827				147,410		147,410		147,410			34,575		0003
S12841430.84EUR	B1GLO ReInv6m VOYE 3A DE	B1	Currency.....	JPIMORGAN CHASE	01/23/2023	07/15/2026	1	6,539,500	0.88691796				171,085		171,085		171,085			54,833		0003
EUR/L 5667750.00 USD- XS125181409				SOCIETE GENERALE SA	07/22/2021	07/15/2026	1	2,450,088	0.816303874				269,371		269,371		269,371			13,945		0003
S5000000.00EUR	B1GLO ReInv6m CAC03 9A	D1	Currency.....	DEUTSCHE BANK AG	08/12/2022	10/09/2024	1	327,870	0.806503634				4,872		4,872		4,872			1,662		0003
EUR/L 6539500.00 USD- DR XS2366595379				BNP PARIBAS SA	01/19/2023	04/15/2025	1	5,567,750	0.898028827				147,410		147,410		147,410			34,575		0003
S5800000.00EUR	B1DR XS2366595379	D1	Currency.....	JPIMORGAN CHASE	01/23/2023	07/15/2026	1	6,539,500	0.88691796				171,085		171,085		171,085			54,833		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/S 902500.00 USD- S900000.00EUR	QLO ReIn6m VOIE 5A D XS2372439328	D1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	01/23/2023	10/15/2026	1	9,025,000	0.88642593				235,979		143,538		235,979			78,728		0003
GBP/S 22139.43 USD- L17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	JPMORGAN CHASE 815Z2VZKXSZ11NHU748	01/25/2023	10/09/2024	1	22,139	0.80475846				(376)		(376)		(376)			112		0003
GBP/L 166398.04 USD- S136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA E570Z2VZFF327HEFA76	02/13/2023	10/09/2024	1	166,398	0.818404291				54		54		54			843		0003
ELR/S 223000.00 USD- L200000.00EUR	QLO ReIn6m C4005 9A DR XS2366595379	D1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	02/16/2023	07/15/2026	1	2,233,000	0.89565068				(20,399)		(23,402)		(20,399)			18,655		0003
ELR/L 288730.65 USD- S236050.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	03/15/2023	10/09/2024	1	283,731	0.831953686				(4,604)		(4,604)		(4,604)			1,438		0003
ELR/L 441869.53 USD- S395636.78EUR	12-18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency.....	BNP PARIBAS SA ROMUISP8WPR0K8P63	03/30/2023	02/18/2025	1	441,870	0.8850068				13,888		13,888		13,888			2,604		0003
ELR/L 2241631.54 USD- S2015855.70EUR	12-18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency.....	WIZHO CAPITAL MARKETS LLC	04/03/2023	02/18/2025	1	2,241,632	0.899280575				61,349		61,349		61,349			13,210		0003
ELR/L 2956527.90 USD- S7124885527	QLO ALIE 4A CR XS1724885527	D1	Currency.....	JPMORGAN CHASE 815Z2VZKXSZ11NHU748	06/19/2023	04/30/2024	1	2,956,528	0.911647916				78,120		78,120		78,120			11,283		0003
S2685372.95EUR	Coupon Hedge CLO MUSD S1012727.24EUR	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	09/22/2023	12/28/2023	1	1,083,284	0.93486776				7,919		7,919		7,919			2,675		0003
ELR/L 1470550.90 USD- S1300000.00EUR	QLO ReIn6m C1CFE 4A C XS2354683904	D1	Currency.....	JPMORGAN CHASE 815Z2VZKXSZ11NHU748	01/23/2023	01/19/2027	1	1,470,551	0.884022444				38,347		22,284		38,347			13,371		0003
ELR/L 5429984.02 USD- S6400000.00EUR	QLO ReIn6m ARBE712AYOR XS2391580219	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWTFZ1ONS80621K66	02/17/2023	10/21/2024	1	5,429,984	0.909766618				113,502		113,502		113,502			27,566		0003
ELR/L 5629000.00 USD- S5000000.00EUR	CLO TERM DRYO 2017-52A CR XS2353414506	D1	Currency.....	JPMORGAN CHASE 815Z2VZKXSZ11NHU748	03/20/2023	02/15/2028	1	5,629,000	0.888257239				75,486		(4,888)		75,486			58,909		0003
ELR/L 175071.49 USD- S157483.85EUR	EO1 Exter Logistics Italy - 7200563	B1	Currency.....	JPMORGAN CHASE 815Z2VZKXSZ11NHU748	05/28/2023	07/07/2026	1	175,071	0.899540239				1,143		1,143		1,143			1,457		0003
GBP/S 1743699.40 USD- L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	06/02/2023	10/16/2023	1	1,743,699	0.797155748				(47,885)		(47,885)		(47,885)			1,825		0003
ELR/S 1343345.47 USD- L1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	06/21/2023	02/24/2025	1	1,343,345	0.903902839				(29,869)		(29,869)		(29,869)			7,963		0003
GBP/L 2173730.74 USD- S1728821.54GBP	Coupon Hedge CML FIWIN S1728821.54GBP	B1	Currency.....	BARCLAYS PLC	08/29/2023	11/30/2023	1	2,173,731	0.795904585				64,633		64,633		64,633			4,443		0003
ELR/L 1008297.37 USD- S942624.71EUR	Coupon Hedge CLO MUSD Brunei Sept 2021 - 7200467	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	09/22/2023	12/28/2023	1	1,008,297	0.934867766				7,371		7,371		7,371			2,489		0003
S1009577.86GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	JPMORGAN CHASE 815Z2VZKXSZ11NHU748	09/01/2021	12/09/2024	1	1,394,035	0.724212602				151,313		151,313		151,313			7,618		0003
S55923.22GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	02/10/2022	12/09/2024	1	75,714	0.738060963				6,968		6,968		6,968			414		0003
GBP/L 64936.09 USD- S28866.98GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA SOCIETE GENERALE SA	02/14/2023	12/09/2024	1	64,936	0.81413864				380		380		380			355		0003
GBP/L 44807.93 USD- S36625.74GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA SOCIETE GENERALE SA	03/14/2023	12/09/2024	1	44,808	0.817394153				84		84		84			245		0003
ELR/L 2275782.23 USD- S2425784.25EUR	Coupon Hedge CLO JAUO Coupon Hedge CLO JAUO	D1	Currency.....	CITIBANK NA E570Z2VZFF327HEFA76	07/13/2023	10/17/2023	1	2,275,782	0.890146549				132,788		132,788		132,788			2,456		0003
ELR/S 25385.68 USD- L22645.16EUR	Coupon Hedge CLO JAUO L22645.16EUR	D1	Currency.....	SOCIETE GENERALE SA SOCIETE GENERALE SA	07/20/2023	10/17/2023	1	25,386	0.892044649				(1,430)		(1,430)		(1,430)			27		0003
ELR/L 1285986.00 USD- S1000000.00EUR	QLO ReIn6m AVOCA 21A C XS2126167704	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWTFZ1ONS80621K66	07/22/2021	04/15/2025	1	1,226,586	0.813949835				132,552		132,552		132,552			7,629		0003
ELR/L 1351444.60 USD- S1100000.00EUR	QLO ReIn6m AVOCA 21A D XS2126168181	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWTFZ1ONS80621K66	07/22/2021	04/15/2025	1	1,351,445	0.813949835				145,808		145,808		145,808			8,392		0003
ELR/L 1178673.03 USD- S104483.07EUR	Coupon Hedge CLO JAUO	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWTFZ1ONS80621K66	07/17/2023	10/27/2023	1	1,178,673	0.886151667				73,293		73,293		73,293			1,603		0003
ELR/S 5429984.02 USD- L1940000.00EUR	QLO ReIn6m ARBE712AYOR XS2391580219	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWTFZ1ONS80621K66	02/17/2023	10/21/2024	1	5,429,984	0.909766618				113,502		(113,502)		(113,502)			27,566		0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
GBP/L 3734008 .00 USD- S2684946.00GBP	Chiswick High Street July 2021 - 7200450 . 60 Curzon July 2022 - 7200568	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	07/02/2021	10/09/2024	1	3,734,008	0.719052002				429,547		429,547		429,547			18,324		0003	
GBP/L 847874.40 USD- 7200568	60 Curzon July 2022 - 7200568	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH16C71XB11	07/14/2023	01/22/2024	1	847,874	0.763300508				57,745		57,745		57,745			2,369		0003	
GBP/S 70427.48 USD- 7200568	60 Curzon July 2022 - 7200568	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH16C71XB11	07/14/2023	07/19/2024	1	704,427	0.766841762				(44,633)		(44,633)		(44,633)			3,156		0003	
GBP/L 1074973.91 USD- 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	BANK OF COMI	07/24/2023	12/09/2024	1	1,074,974	0.784123226				45,685		45,685		45,685			5,874		0003	
EUR/L 5934782.44 USD- 7200467	Coupon Hedge CLO FINAN	D1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	08/29/2023	11/30/2023	1	5,934,782	0.922351812				132,951		132,951		132,951			12,131		0003	
GBP/L 1190037.72 USD- 7200462	Coupon Hedge CML FINAN	B1	Currency.....	BARCLAYS PLC	08/29/2023	11/30/2023	1	1,190,038	0.795094587				35,384		35,384		35,384			2,432		0003	
BR/L 891683.35 USD- 2021 - 7200462	College Square July 2021 - 7200462	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/16/2028	1	891,684	7.148739864				(63,298)		(63,298)		(63,298)			10,018		0003	
BR/L 985545.02 USD- 72326394.38GBP	Chiswick High Street July 2021 - 7200450 .	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/16/2029	1	985,545	7.399898986				(72,719)		(72,719)		(72,719)			11,607		0003	
GBP/L 142704750.49 USD-510256234.23GBP	CML Standard Hotel ...	B1	Currency.....	BARCLAYS PLC	05/04/2021	10/10/2023	1	142,704,751	0.718730343				17,577,181		17,577,181		17,577,181			118,103		0003	
GBP/L 1136587.98 USD- 7200450	Chiswick High Street July 2021 - 7200450 .	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	07/02/2021	10/09/2024	1	11,369,588	0.719052002				1,307,917		1,307,917		1,307,917			57,821		0003	
EUR/L 6642185.50 USD- 7200450	CLO ReIn6m AVCA 13A	D1	Currency.....	CANADIAN IMPERIAL	07/20/2021	01/15/2026	1	6,642,186	0.805457782				696,117		696,117		696,117			50,322		0003	
S5550000.00EUR	CLO ReIn6m CIFRCE 2A	D1	Currency.....	BANK OF COMI	07/22/2021	04/15/2025	1	2,457,172	0.813943835				265,105		265,105		265,105			15,259		0003	
S2000000.00EUR	B2N XS212592477	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	04/15/2025	1	2,457,172	0.813943835				265,105		265,105		265,105			15,259		0003	
EUR/L 2457172.00 USD- 7200450	CLO ReIn6m VOTE 3A D	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	04/15/2025	1	2,457,172	0.813943835				265,105		265,105		265,105			15,259		0003	
S2125181821	XS2125181821	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	08/15/2025	1	9,822,371	0.809631374				1,050,480		1,050,480		1,050,480			67,280		0003	
EUR/L 982237.13 USD- 7200450	CLO ReIn6m CORDA 4A	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	10/15/2025	1	10,217,213	0.807460899				1,088,992		1,088,992		1,088,992			73,034		0003	
DRR XS239981320	DRR XS239981320	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	10/15/2025	1	9,907,600	0.807460899				1,055,993		1,055,993		1,055,993			70,821		0003	
EUR/L 10217212.50 USD- 7200450	CLO ReIn6m AVCA 22A	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	10/15/2025	1	10,217,213	0.807460899				1,055,993		1,055,993		1,055,993			70,821		0003	
S8259000.00EUR	B2 XS2293632872	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	10/15/2025	1	9,907,600	0.807460899				1,055,993		1,055,993		1,055,993			70,821		0003	
EUR/L 907600.00 USD- 7200450	CLO ReIn6m PRME 1A BR	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	10/15/2025	1	9,907,600	0.807460899				1,055,993		1,055,993		1,055,993			70,821		0003	
S900000.00EUR	XS230306874	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	10/15/2025	1	9,907,600	0.807460899				1,055,993		1,055,993		1,055,993			70,821		0003	
EUR/L 598670.00 USD- 7200450	CLO ReIn6m PHXP 1A	D1	Currency.....	CANADIAN IMPERIAL	07/23/2021	10/16/2023	1	599,670	0.833791919				70,763		70,763		70,763			628		0003	
S500000.00EUR	CR XS1696617225	D1	Currency.....	BANK OF COMI	08/12/2021	07/15/2026	1	4,013,760	0.797257434				423,509		423,509		423,509			33,532		0003	
EUR/L 4013760.00 USD- 7200450	CLO ReIn6m AVCA 24A	D1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	11/19/2021	10/09/2024	1	19,936	0.74550096				1,730		1,730		1,730			101		0003	
S3200000.00EUR	DR XS2344781336	D1	Currency.....	SOCIETE GENERALE SA	05/18/2022	12/10/2026	1	2,284,800	0.87535014				56,558		56,558		56,558			20,427		0003	
GBP/L 19836.02 USD- 7200450	Chiswick High Street July 2021 - 7200450 .	B1	Currency.....	02NBE81BXP460TD8PU41	03/20/2023	01/15/2027	1	1,860,284	0.895656067				25,155		25,155		25,155			16,886		0003	
S14822.45GBP	XS2401084376	D1	Currency.....	SOCIETE GENERALE SA	03/20/2023	01/19/2027	1	447,040	0.894774517				6,039		2,171		6,039			4,065		0003	
EUR/L 2284800.00 USD- 7200450	CLO ReIn6m HNLV 6A D	D1	Currency.....	9685001JBRKTCJ0M4H65	03/20/2023	02/18/2025	1	1,860,284	0.895656067				(3,124)		(3,124)		(3,124)			24,698		0003	
EUR/L 47040.00 USD- 7200450	CLO PALUP 1A OE	D1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	03/20/2023	11/30/2023	1	8,812,112	0.795094584				262,015		262,015		262,015			18,012		0003	
S400000.00EUR	XS166846802	D1	Currency.....	BARCLAYS PLC	09/13/2023	02/18/2025	1	13,501	0.802568317				275		275		275			80		0003	
GBP/L 4191079.50 USD- 7200450	12.18 Hotel - Schloss Roxburghe	B1	Currency.....	Natixis NA	09/13/2023	12/28/2023	1	2,750,056	0.814905886				14,336		14,336		14,336			6,790		0003	
S3436057.42GBP	12.18 Hotel - 7 Pines	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH16C71XB11	09/21/2023	12/28/2023	1	2,750,056	0.814905886				14,336		14,336		14,336			6,790		0003	
EUR/L 192903.28 USD- 7200582	Sardinia - 7200582	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	01/23/2023	01/20/2026	1	3,144,470	0.890452127				82,593		82,593		82,593			23,894		0003	
GBP/L 8812111.65 USD- 7200582	Coupon Hedge CML FINAN	B1	Currency.....	ES71P3U8PH16C71XB11	09/21/2023	12/28/2023	1	2,750,056	0.814905886				14,336		14,336		14,336			6,790		0003	
S7006462.25GBP	Coupon Hedge CML FINAN	B1	Currency.....	BARCLAYS PLC	08/29/2023	11/30/2023	1	8,812,112	0.795094584				262,015		262,015		262,015			18,012		0003	
GBP/L 13500.67 USD- 7200467	12.18 Hotel - Schloss Roxburghe	B1	Currency.....	Natixis NA	09/13/2023	12/28/2023	1	2,750,056	0.814905886				14,336		14,336		14,336			6,790		0003	
S10835.21GBP	Coupon Hedge RIBBS ...	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH16C71XB11	09/21/2023	12/28/2023	1	2,750,056	0.814905886				14,336		14,336		14,336			6,790		0003	
GBP/L 750056.14 USD- 7200467	Coupon Hedge RIBBS ...	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8PH16C71XB11	09/21/2023	12/28/2023	1	2,750,056	0.814905886				14,336		14,336		14,336			6,790		0003	
S2241047.11GBP	CLO ReIn6m XLQ 5A CR	B1	Currency.....	ES71P3U8PH16C71XB11	09/21/2023	12/28/2023	1	2,750,056	0.814905886				14,336		14,336		14,336			6,790		0003	
EUR/L 3144470.00 USD- 7200467	CLO ReIn6m XLQ 5A CR	B1	Currency.....	MORGAN STANLEY 17331LVZKXK5T7XV54	01/23/2023	01/20/2026	1	3,144,470	0.890452127				82,593		82,593		82,593			23,894		0003	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 506687.50 USD-	GLO ReIn6m NYCA 17A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/27/2021	10/15/2024	1	5,598,688	0.816745236				630,429		630,429		630,429			28,146		0003
S450000.00EUR	DR XS261458771		Currency.....	JPORGAN CHSE 815ZIZIKNSZ11NHU748	08/09/2021	01/15/2026	1	5,904,250	0.804503229				624,307		624,307		624,307			44,731		0003
S475000.00EUR	DR XS334573866	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	08/09/2021	01/15/2026	1	3,447,987	0.804817315				363,528		363,528		363,528			26,122		0003
S277500.00EUR	XS260921600	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	11/17/2021	06/15/2027	1	6,438,450	0.807884957				537,458		537,458		537,458			62,581		0003
ELR/L 6498450.00 USD-	GA PTC XS240896724	B1	Currency.....	SOCIETE GENERALE SA	11/23/2021	10/28/2025	1	56,135	0.74222516				(4,804)		(4,804)		(4,804)			405		0003
S325000.00EUR	Patrizia London - 720045	B1	Currency.....	JPORGAN CHSE 815ZIZIKNSZ11NHU748	12/28/2021	06/16/2025	1	12,939,777	0.840972164				(1,011,714)		(1,011,714)		(1,011,714)			84,662		0003
ELR/L 7282116.17 USD	Hisania Portfolio - 720035	B1	Currency.....	BNP PARIBAS SA ROMISFPBIPR0K5P83	07/29/2022	08/15/2024	1	73,262,116	0.939150778				(589,072)		(589,072)		(589,072)			342,987		0003
S880473.37EUR	iq Pool II 720024	B1	Currency.....	BNP PARIBAS SA ROMISFPBIPR0K5P83	08/02/2022	05/16/2024	1	5,727,542	0.809718943				63,460		63,460		63,460			22,883		0003
S4637704.65GBP	Chiswick High Street July 2021 - 720045	B1	Currency.....	SOCIETE GENERALE SA	08/19/2022	10/09/2024	1	774,585	0.841762886				(21,850)		(21,850)		(21,850)			3,926		0003
S63016.86GBP	GLO TEN ARES 11A DR	D1	Currency.....	JPORGAN CHSE 815ZIZIKNSZ11NHU748	12/20/2022	01/30/2026	1	12,145,100	0.905715062				70,057		70,057		70,057			92,832		0003
ELR/L 12145100.00 USD-	XS233702749	D1	Currency.....	CREDIT AGRICOLE SA	01/06/2023	06/15/2027	1	5,821,988	0.901753911				36,400		36,400		36,400			56,067		0003
ELR/S 9821987.50 USD-	GA PTC XS240896724		Currency.....	BNP PARIBAS SA ROMISFPBIPR0K5P83	01/12/2023	05/16/2024	1	445,189	0.813802076				2,713		2,713		2,713			1,763		0003
GP/L 445188.53 USD-	iq Pool II 720024	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	01/18/2023	05/16/2024	1	40,326	0.801731748				840		840		840			160		0003
S382295.35GBP	Summit Pool Mont	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	03/17/2023	06/03/2024	1	14,227,316	0.923488941				174,594		174,594		174,594			58,519		0003
GP/L 40325.72 USD-	Logistics June 2021 - 720045	B1	Currency.....	CITIBANK NA	04/03/2023	10/09/2024	1	48,751	0.80606434				(749)		(749)		(749)			247		0003
S13138768.9EUR	Chiswick High Street July 2021 - 720045	B1	Currency.....	JPORGAN CHSE 815ZIZIKNSZ11NHU748	06/13/2023	12/29/2023	1	86,205,925	0.793984834				2,745,080		2,745,080		2,745,080			214,083		0003
S32927.20GBP	Frisbury deal June 2020 AUE - 2321501	B1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/18/2023	06/02/2025	1	146,736	0.867304876				8,407		8,407		8,407			950		0003
GP/L 86205825.06 USD-	Summit Pool Mont	B1	Currency.....	SOCIETE GENERALE SA	08/07/2023	11/09/2023	1	12,104,554	0.935530328				497,906		497,906		497,906			20,086		0003
ELR/L 146736.41 USD-	Coupon Hedge RML	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	01/15/2025	1	3,671,475	0.817110289				400,666		400,666		400,666			20,898		0003
S127403.32EUR	GLO ReIn6m ARES 13A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	01/15/2026	1	3,059,563	0.817110289				333,888		333,888		333,888			17,415		0003
ELR/L 12104553.73 USD-	GLO ReIn6m PENTA 2020-7A ON-CN	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	04/15/2025	1	1,965,738	0.813948835				212,084		212,084		212,084			12,207		0003
S10961042.93EUR	XS2106028793	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	08/15/2025	1	2,470,260	0.809631375				264,189		264,189		264,189			16,920		0003
ELR/L 3671475.00 USD-	GLO ReIn6m CORDA 4A	D1	Currency.....	MORGAN STANLEY 17351LVCZKXK5TYX54	09/23/2021	10/15/2026	1	20,108,800	0.795671547				2,079,294		2,079,294		2,079,294			175,415		0003
S300000.00EUR	QRR XS229890942	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	11/18/2021	10/15/2024	1	1,776,450	0.844380647				(153,269)		(153,269)		(153,269)			9,075		0003
ELR/L 3959562.50 USD-	GLO ReIn6m RHE 9A B	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	11/18/2021	10/15/2024	1	7,697,950	0.844380647				(664,165)		(664,165)		(664,165)			39,324		0003
S250000.00EUR	XS288482923	D1	Currency.....	MORGAN STANLEY 17351LVCZKXK5TYX54	10/21/2021	06/16/2025	1	191,605	0.725452501				20,155		20,155		20,155			1,254		0003
ELR/L 1776450.00 USD-	GLO ReIn6m DUNE 1A		Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66																		
S1750000.00EUR	B2N Mlge XS2036107345	D1	Currency.....																			
ELR/S 7897950.00 USD-	GLO ReIn6m DUNE 1A	D1	Currency.....																			
S650000.00EUR	ON Mlge XS2036108079	D1	Currency.....																			
ELR/L 191604.55 USD-	Heilo Flow hedging 20% Coverage - 50095149	B1	Currency.....																			

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 261160.62 USD- S192866.576BP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY 17331LVZKXK5T7XV54	.11/03/2021	.06/17/2024	1	261,161	0.738497902				24,589		24,589		24,589			1,104		0003
GBP/S 1866168.13 USD- Heylo Flow hedging 20% Coverage - 50095149 .	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUISPBMPPR0KSP63	.01/28/2022	.10/16/2023	1	1,866,168	0.744841784				(170,354)		(170,354)		(170,354)			1,954		0003
EUR/L 1985798.47 USD- Eti Exeter Logistic	Eti Exeter Logistic	B1	Currency	JPMORGAN CHASE 815DZIKZK5Z11NHU748	.10/14/2022	.07/07/2026	1	1,895,798	0.966136302				(110,206)		(110,206)		(110,206)			15,776		0003
S1831600.86EUR	Spain - 7200570	B1	Currency	DEUTSCHE BANK AG . . . 7LTWFZ1VNSX8D621K86	.02/01/2023	.04/15/2024	1	1,722,905	0.806776926				25,358		25,358		25,358			6,945		0003
S1930000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	ROYAL BK CANADA ES7P3L08HH6C71XB11	.05/02/2023	.02/24/2025	1	521,416	0.893495351				17,408		17,408		17,408			3,091		0003
EUR/L 521416.30 USD- 12-18 Hotel - 7 Pines	12-18 Hotel - 7 Pines	B1	Currency	CITIBANK NA ES70ZIZ7FF32T1EFA76	.07/13/2023	.10/17/2023	1	9,240,264	0.890148548				539,152		539,152		539,152			9,971		0003
S465883.04EUR	Coupon Hedge CLO J4J0	D1	Currency	SOCIETE GENERALE SA			1	1,058,677	0.892044746				59,648		59,648		59,648			1,142		0003
S2225207.1EUR	Coupon Hedge CLO J4J0	D1	Currency	BNP PARIBAS SA ROMUISPBMPPR0KSP63	.09/22/2023	.10/16/2023	1	1,704,578	0.815451169				8,764		8,764		8,764			1,784		0003
EUR/L 1058677.24 USD- S944387.47EUR	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	ROYAL BK CANADA ES7P3L08HH6C71XB11	.09/25/2023	.07/07/2026	1	89,551	0.902934555				289		289		289			745		0003
GBP/L 1704577.85 USD- S1930000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BARCLAYS PLC G6SSE7VUP5170UK5573	.09/28/2023	.10/02/2023	1	1,895,522	0.819080526				(157)		(157)		(157)			828		0003
EUR/L 89551.23 USD- S90858.90EUR	Eti Exeter Logistic	B1	Currency	ROYAL BK CANADA ES7P3L08HH6C71XB11	.08/11/2022	.12/09/2024	1	109,152	0.806386581				1,672		1,672		1,672			596		0003
GBP/L 1685522.00 USD- S1930000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	SOCIETE GENERALE SA			1	6,871,441	0.866048308				(337,087)		(337,087)		(337,087)			55,861		0003
GBP/L 148709.29 USD- S121338.56GBP	Brunei Sept 2021 -	B1	Currency	CITIBANK NA ES70ZIZ7FF32T1EFA76	.02/03/2023	.12/09/2024	1	148,709	0.815944855				543		543		543			813		0003
GBP/L 91104.88 USD- S72820.28GBP	Brunei Sept 2021 -	B1	Currency	BANK OF COMI 21G119DL770XK3ZE78	.04/13/2023	.12/09/2024	1	91,105	0.799301552				2,184		2,184		2,184			498		0003
GBP/L 163724.99 USD- S123841.19GBP	Brunei Sept 2021 -	B1	Currency	SOCIETE GENERALE SA			1	183,725	0.78999052				5,786		5,786		5,786			895		0003
EUR/L 6025390.00 USD- S9000000.00EUR	QLO ReIn6m AVCA 26A D XS2437855708	D1	Currency	DEUTSCHE BANK AG . . . 7LTWFZ1VNSX8D621K86	.06/15/2023	.12/09/2024	1	6,025,360	0.823825936				385,803		385,803		385,803			56,703		0003
EUR/L 5984167.80 USD- S9490000.00EUR	QLO ReIn6m	D1	Currency	DEUTSCHE BANK AG . . . 7LTWFZ1VNSX8D621K86	.02/24/2022	.04/15/2027	1	5,984,168	0.825511611				629,365		629,365		629,365			30,809		0003
EUR/L 1450761.37 USD- S1291383.1EUR	ARESE712470R XS2301560219	D1	Currency	DEUTSCHE BANK AG . . . 7LTWFZ1VNSX8D621K86	.09/27/2021	.10/21/2024	1	5,984,168	0.825511611				629,365		629,365		629,365			30,809		0003
EUR/L 225451.88 USD- S207945.9EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA ES70ZIZ7FF32T1EFA76	.07/13/2023	.10/17/2023	1	1,453,761	0.89014855				84,649		84,649		84,649			1,965		0003
EUR/L 3806185.92 USD- S2094152.9EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY 17331LVZKXK5T7XV54	.08/29/2023	.11/30/2023	1	225,452	0.922351812				5,051		5,051		5,051			461		0003
EUR/S 4315289.02 USD- L3827330.77EUR	Exeter Logistics June 2021 - 7200465	B1	Currency	JPMORGAN CHASE 815DZIKZK5Z11NHU748	.08/28/2021	.06/16/2025	1	3,806,186	0.81214976				407,118		407,118		407,118			24,903		0003
GBP/L 81371.29 USD- S95533.77GBP	Exeter Logistics June 2021 - 7200465	B1	Currency	JPMORGAN CHASE 815DZIKZK5Z11NHU748	.12/28/2021	.06/16/2025	1	4,315,259	0.840975164				(337,238)		(337,238)		(337,238)			28,221		0003
GBP/L 173928.45 USD- S130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG . . . 7LTWFZ1VNSX8D621K86	.01/19/2022	.10/09/2024	1	81,371	0.731876931				8,153		8,153		8,153			412		0003
EUR/L 289645.82 USD- S3138975.02EUR	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7P3L08HH6C71XB11	.03/22/2022	.10/09/2024	1	173,828	0.748055051				14,164		14,164		14,164			881		0003
GBP/L 257263.72 USD- S222027.89GBP	Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7P3L08HH6C71XB11	.09/02/2022	.02/18/2025	1	3,289,646	0.954198474				(105,365)		(105,365)		(105,365)			19,385		0003
EUR/L 347934.64 USD- S200218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA	.09/14/2022	.10/09/2024	1	257,264	0.863036148				(13,942)		(13,942)		(13,942)			1,304		0003
EUR/L 983205.00 USD- S900000.00EUR	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XK3ZE78	.11/22/2022	.10/09/2024	1	947,955	0.834118787				(6,566)		(6,566)		(6,566)			1,763		0003
	CLO ReIn6m MLPK 1A B XS1782189636	D1	Currency	BANK OF COMI 21G119DL770XK3ZE78	.12/20/2022	.07/31/2024	1	995,205	0.915373701				18,096		18,096		18,096			4,494		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Income Year	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 9549400.00 USD-	QLO ReInvém AQLO 8A DR	D1	Currency.....	MIZUHO CAPITAL	01/23/2023	05/22/2026	1	4,354,400	0.888098467				129,789		95,125		129,789			40,279		0003
S4400000.00EUR	X52331214796		Currency.....	MARKETIS LLC	01/23/2023	07/20/2026	1	3,487,110	0.886446237				91,442		65,743		91,442			29,288		0003
S3100000.00EUR	DR XS2348330404	D1	Currency.....	0985001J5KRTGJ0JXVH5	01/23/2023	10/15/2026	1	4,471,600	0.89453035				(40,798)		(36,165)		(40,798)			39,007		0003
L4000000.00EUR	XS2372436928	D1	Currency.....	MORGAN STANLEY	02/16/2023	02/16/2025	1	363,750	0.824742268				(2,443)		(2,443)		(2,443)			2,144		0003
GBP/L 38750.00 USD-	12-18 Hotel - Sch loss	B1	Currency.....	BANK OF COMI	02/27/2023	10/09/2024	1	18,964	0.80054363				(420)		(420)		(420)			96		0003
S3000000.00GBP	Chiswick High Street	B1	Currency.....	JPIMORGAN CHASE	09/21/2023	12/28/2023	1	2,035,600	0.936335347				11,578		11,578		11,578			5,026		0003
L15181.45GBP	65 Rue Paul Maurice -	B1	Currency.....	MIZUHO CAPITAL	11/10/2022	12/16/2024	1	20,482	0.94379086				(370)		(370)		(370)			113		0003
ELR/L 83637.40 USD-	SOCIETE GENERALE SA	B1	Currency.....	02NARB IBXP4R0TD8PU41	06/05/2023	12/16/2024	1	83,637	0.914611047				1,121		1,121		1,121			461		0003
CHF/S 30330.18 USD-	CHF 5 Year deal	BA1	Currency.....	BNP PARIBAS SA	10/06/2020	10/15/2024	1	30,330	0.873717202				(158)		(158)		(158)			155		0003
L26500.00CHF	BRL Celse Novation Oct	D1	Currency.....	JPIMORGAN CHASE	11/02/2020	10/16/2028	1	556,483	7.124498984				(40,567)		(40,567)		(40,567)			6,702		0003
S4249644.94BRL	BRL Celse Novation Oct	D1	Currency.....	JPIMORGAN CHASE	11/02/2020	04/15/2032	1	223,450	9.087700007				(17,596)		(17,596)		(17,596)			3,266		0003
ELR/L 1118811.27 USD-	College Square July	B1	Currency.....	02NARB IBXP4R0TD8PU41	07/07/2021	11/27/2024	1	1,118,811	0.816559887				125,283		125,283		125,283			6,029		0003
S91392.16EUR	QLO ReInvém AVOCA 19A	D1	Currency.....	CANADIAN IMPERIAL	07/23/2021	10/16/2023	1	598,670	0.833791919				70,763		70,763		70,763			828		0003
ELR/L 99670.00 USD-	C XS1869413572	D1	Currency.....	BANK OF COMI	07/23/2021	10/16/2023	1	3,598,020	0.833791919				424,575		424,575		424,575			3,767		0003
S3000000.00EUR	QLO ReInvém OEQP	D1	Currency.....	BANK OF COMI	07/23/2021	10/16/2023	1	1,210,040	0.826418661				147,234		147,234		147,234			3,291		0003
ELR/L 1210040.00 USD-	XS1843456176	D1	Currency.....	ROYAL BK CANADA	07/28/2021	01/16/2024	1	10,880,360	0.826418661				1,325,105		1,325,105		1,325,105			29,619		0003
S1000000.00EUR	XS1911602313	D1	Currency.....	ROYAL BK CANADA	07/28/2021	12/16/2024	1	6,137,400	0.814677225				694,562		694,562		694,562			33,807		0003
QE XS2197895720	QLO ReInvém HARVT 24A	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	12/16/2024	1	3,682,440	0.814677225				416,737		416,737		416,737			20,284		0003
ELR/L 6137400.00 USD-	XS206290385	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	12/16/2024	1	4,340,765	0.82387547				488,482		488,482		488,482			19,313		0003
ELR/L 3882440.00 USD-	QLO ReInvém CONTE 7A D	D1	Currency.....	SOCIETE GENERALE SA	07/27/2021	07/15/2024	1	2,914,080	0.82387547				327,932		327,932		327,932			12,965		0003
S3000000.00EUR	XS2055879602	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	2,428,400	0.82387547				273,277		273,277		273,277			10,804		0003
ELR/L 4340785.00 USD-	QLO ReInvém AVOCA 20A	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	3,655,085	0.82387547				433,827		433,827		433,827			17,152		0003
S3575000.00EUR	D1 XS19107051655	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	13,372,700	0.82257358				1,495,872		1,495,872		1,495,872			62,666		0003
ELR/L 2914080.00 USD-	QLO ReInvém BECLO 8A	D1	Currency.....	02NARB IBXP4R0TD8PU41	07/28/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
S2400000.00EUR	D1 XS1894239712	D1	Currency.....	02NARB IBXP4R0TD8PU41	07/28/2021	04/15/2024	1	23,641,380	0.858665919				(1,976,987)		(1,976,987)		(1,976,987)			87,062		0003
ELR/L 2428400.00 USD-	2020-8A D XS2249760385	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	13,372,700	0.82257358				1,495,872		1,495,872		1,495,872			62,666		0003
S2000000.00EUR	QLO ReInvém SOLE 7A D	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	952,640	0.833771582				(89,783)		(89,783)		(89,783)			4,460		0003
S3175000.00EUR	XS224913369	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
ELR/L 1372700.00 USD-	QLO ReInvém CRISE	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
S10000000.00EUR	2019-2A A2A	D1	Currency.....	02NARB IBXP4R0TD8PU41	10/12/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
ELR/L 925640.00 USD-	XS202420496	D1	Currency.....	02NARB IBXP4R0TD8PU41	10/12/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
L8000000.00EUR	QLO ReInvém COPA 15A	D1	Currency.....	02NARB IBXP4R0TD8PU41	10/12/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
ELR/L 161831.81 USD-	D XS2025846085	D1	Currency.....	02NARB IBXP4R0TD8PU41	10/12/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
College Square July	2021 - 7200462	B1	Currency.....	02NARB IBXP4R0TD8PU41	12/14/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
S137530.22EUR	QLO ReInvém RME SA B	D1	Currency.....	02NARB IBXP4R0TD8PU41	12/14/2021	11/27/2024	1	161,832	0.849834282				12,707		12,707		12,707			872		0003
ELR/L 26841980.00 USD-	XS2241386758	D1	Currency.....	DEUTSCHE BANK AG	12/20/2021	04/15/2024	1	23,641,380	0.858665919				(1,976,987)		(1,976,987)		(1,976,987)			87,062		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/S 367530.00 USD- L465000.00EUR	Q.O ReInVem CPDA 18A D XS237426536 Q.O ReInVem PENTA 2020-8A B2	D1	Currency.....	JPMORGAN CHASE 815Z1Z1KZVSZ11NHU748	12/20/2021	07/15/2024	1	5,673,530	...0.85464682	.....	.....	.....	(466,313)	.....	(466,313)	.....	(466,313)	.....	.....	25,242	.....	0003
ELR/S 7018900.00 USD- L600000.00EUR	Q.O ReInVem WPXK 14A XS249759882	D1	Currency.....	JPMORGAN CHASE 815Z1Z1KZVSZ11NHU748	12/20/2021	07/15/2024	1	7,018,800	...0.854846882	.....	.....	.....	(564,511)	.....	(564,511)	.....	(564,511)	.....	.....	31,227	.....	0003
ELR/S 653050.00 USD- L140000.00EUR	Q.O ReInVem WPXK 14A DN XS202368749	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1Z1NS180621K66	01/21/2022	07/15/2024	1	1,653,050	...0.846919331	.....	.....	.....	(152,844)	.....	(152,844)	.....	(152,844)	.....	.....	7,355	.....	0003
BP/L 91945.46 USD- S67692.42GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71YBU11	02/22/2022	10/09/2024	1	91,945	...0.73622826	.....	.....	.....	8,751	.....	8,751	.....	8,751	.....	.....	466	.....	0003
ELR/L 278465.54 USD- S245462.2EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	04/25/2022	11/27/2024	1	278,466	...0.881492195	.....	.....	.....	12,918	.....	12,918	.....	12,918	.....	.....	1,501	.....	0003
BP/L 233699.33 USD- S186035.0GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71YBU11	05/10/2022	12/09/2024	1	233,699	...0.796044601	.....	.....	.....	6,106	.....	6,106	.....	6,106	.....	.....	1,277	.....	0003
BP/L 23777.29 USD- S19066.90GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFX1Z1NS180621K66	05/12/2022	12/09/2024	1	23,777	...0.801474853	.....	.....	.....	473	.....	473	.....	473	.....	.....	130	.....	0003
BP/L 252949.57 USD- S204486.31GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	06/13/2022	12/09/2024	1	252,950	...0.808407423	.....	.....	.....	3,251	.....	3,251	.....	3,251	.....	.....	1,362	.....	0003
BP/L 234033.76 USD- S188804.56GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	BNP PARIBAS SA ROMUSIPPBNPR0K5P63	06/21/2022	10/09/2024	1	234,034	...0.806740703	.....	.....	.....	3,410	.....	3,410	.....	3,410	.....	.....	1,186	.....	0003
ELR/L 22676.80 USD- S205594.9EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	06/22/2022	11/27/2024	1	226,977	...0.905797112	.....	.....	.....	5,374	.....	5,374	.....	5,374	.....	.....	1,223	.....	0003
ELR/L 17436724.89 USD- S16323464.60EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	02NBE1BXP4R0TD8PU41	07/29/2022	08/15/2024	1	17,436,725	...0.936154278	.....	.....	.....	(79,375)	.....	(79,375)	.....	(79,375)	.....	.....	81,633	.....	0003
ELR/L 266792.29 USD- S262039.32EUR	College Square July 2021 - 7200462	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71YBU11	09/30/2022	11/27/2024	1	266,792	...0.983426227	.....	.....	.....	(17,207)	.....	(17,207)	.....	(17,207)	.....	.....	1,546	.....	0003
ELR/L 44066.25 USD- S40979.6EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	969500TJ5KRTQJQHX05	11/28/2022	08/15/2024	1	44,066	...0.929955692	.....	.....	.....	93	.....	93	.....	93	.....	.....	206	.....	0003
ELR/L 312204.76 USD- S292348.16EUR	College Square July 2021 - 7200462	B1	Currency.....	NIZHO CAPITAL MARKETS LLC 016108560X2D1J6570P30	12/15/2022	11/27/2024	1	312,205	...0.90437733	.....	.....	.....	7,872	.....	7,872	.....	7,872	.....	.....	1,662	.....	0003
ELR/L 216390.00 USD- Q.O ReInVem CONTE 4A B1P XS229471407	Q.O ReInVem CONTE 4A 60 Qurzon July 2022 - 7200568	D1	Currency.....	INC/THE	12/20/2022	10/31/2023	1	2,163,960	...0.924231502	.....	.....	.....	46,995	.....	46,995	.....	46,995	.....	.....	3,153	.....	0003
BP/L 2746794.94 USD- S2339640.70GBP	Brunei Sept 2021 - 7200568	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71YBU11	01/12/2023	07/19/2024	1	2,746,795	...0.815368057	.....	.....	.....	11,233	.....	11,233	.....	11,233	.....	.....	12,365	.....	0003
ELR/L 42924.96 USD- S38729.14EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71YBU11	01/20/2023	08/15/2024	1	42,925	...0.902251789	.....	.....	.....	1,366	.....	1,366	.....	1,366	.....	.....	201	.....	0003
BP/L 22080.53 USD- S17816.88GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	01/24/2023	10/09/2024	1	22,081	...0.806904544	.....	.....	.....	317	.....	317	.....	317	.....	.....	112	.....	0003
ELR/S 451663.86 USD- L403869.00EUR	65 Rue Paul Maur ice - 7200420	B1	Currency.....	SOCIETE GENERALE SA	02/02/2023	12/16/2024	1	451,684	...0.894140871	.....	.....	.....	(16,027)	.....	(16,027)	.....	(16,027)	.....	.....	2,486	.....	0003
BP/L 283730.65 USD- S260650.76GBP	Oniswick High Street July 2021 - 7200450	B1	Currency.....	02NBE1BXP4R0TD8PU41	03/15/2023	10/09/2024	1	283,731	...0.831953686	.....	.....	.....	(4,604)	.....	(4,604)	.....	(4,604)	.....	.....	1,438	.....	0003
ELR/L 18895.97 USD- S16692.15EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	MORGAN STANLEY 17331L1C2K0KX5T7XV54	03/15/2023	10/09/2024	1	18,895	...0.831953686	.....	.....	.....	462	.....	462	.....	462	.....	.....	88	.....	0003
BP/L 394419.55 USD- S291281.11GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	JPMORGAN CHASE 815Z1Z1KZVSZ11NHU748	03/21/2023	08/15/2024	1	18,696	...0.908669301	.....	.....	.....	8,736	.....	8,736	.....	8,736	.....	.....	1,391	.....	0003
ELR/L 506143.48 USD- S452924.17EUR	College Square July 2021 - 7200462	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	04/19/2023	12/09/2024	1	364,420	...0.799301547	.....	.....	.....	17,955	.....	17,955	.....	17,955	.....	.....	2,728	.....	0003
ELR/L 10291.15 USD- S17208.65EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS SA ROMUSIPPBNPR0K5P63	04/18/2023	11/27/2024	1	506,143	...0.894653313	.....	.....	.....	825	.....	825	.....	825	.....	.....	90	.....	0003
ELR/L 282275.00 USD- Q.O ReInVem CPDA 3A	Hispania Hotel Portfolio - 7200391	B1	Currency.....	SOCIETE GENERALE SA	04/24/2023	08/15/2024	1	19,291	...0.892046945	.....	.....	.....	9,747	.....	9,747	.....	9,747	.....	.....	2,451	.....	0003
S250000.00EUR	Brunei Sept 2021 - 7200568	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI 21G119DL770XHK3ZE78	05/09/2023	10/05/2026	1	282,275	...0.885661146	.....	.....	.....	4,788	.....	4,788	.....	4,788	.....	.....	808	.....	0003
BP/L 180334.44 USD- S141786.74GBP	60 Qurzon July 2022 - 7200568	B1	Currency.....	SOCIETE GENERALE SA	06/15/2023	07/19/2024	1	180,334	...0.786243271	.....	.....	.....	7,153	.....	7,153	.....	7,153	.....	.....	13,294	.....	0003
BP/L 2964132.26 USD- S2309397.94GBP	60 Qurzon July 2022 - 7200568	B1	Currency.....	ROYAL BK CANADA ... ES7P3U3RHH16C71YBU11	06/16/2023	07/19/2024	1	2,964,132	...0.781565839				133,976		133,976		133,976			13,294		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
EUR/L 75883 50 USD- S84492 91EUR	Hispania Hotel Portfolio - 7200391 ..	B1	Currency.....	SOCIETE GENERALE SA	06/23/2023	08/15/2024	1	75,984	0.901418203				2,486		2,486		2,486			366		0003
EUR/L 4461685 93 USD- S4006191 12EUR	Coupon Hedge OIL Total	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	07/12/2023	10/17/2023	1	4,461,686	0.897905456				223,720		223,720		223,720			4,814		0003
GBP/L 380051.72 USD- S277173 94GBP	Onswick High Street July 2021 - 7200450 ..	B1	Currency.....	BARCLAYS PLC	07/14/2023	10/09/2024	1	380,052	0.769817014				21,485		21,485		21,485			1,825		0003
GBP/L 1102965.20 USD- S843568 03GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	ROYAL BK CANADA ...	07/14/2023	04/22/2024	1	1,102,965	0.764818355				72,742		72,742		72,742			4,133		0003
GBP/L 215431.71 USD- S165553 69GBP	60 Curzon July 2022 - 7200568	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	07/18/2023	07/19/2024	1	215,432	0.768474103				13,220		13,220		13,220			965		0003
EUR/L 25510.98 USD- S20021.21EUR	Hispania Hotel Portfolio - 7200391 ..	B1	Currency.....	MIZHO CAPITAL MARKETS LLC	07/28/2023	08/15/2024	1	22,511	0.88897134				1,027		1,027		1,027			105		0003
GBP/L 460641.36 USD- S383453 81GBP	Onswick High Street July 2021 - 7200450 ..	B1	Currency.....	BANK OF AMERICA ...	08/11/2023	10/09/2024	1	460,641	0.788016883				16,884		16,884		16,884			2,335		0003
GBP/L 1120988 50 USD- S884618 45GBP	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ...	08/16/2023	12/09/2024	1	1,120,988	0.788141414				40,779		40,779		40,779			6,126		0003
GBP/L 56379544.52 USD- S45200719 53GBP	Haylo Deal 1st Funding AUDE - 18344	B1	Currency.....	CITIBANK NA	09/12/2023	10/20/2023	1	56,379,545	0.801721971				1,232,953		1,232,953		1,232,953			65,987		0003
EUR/L 54652577.19 USD- S34981306 81EUR	Irish RPL EFF	B1	Currency.....	KY1W4816P04/26CUIZ63	09/12/2023	03/20/2024	1	54,652,577	0.923678602				841,795		841,795		841,795			187,985		0003
EUR/L 635850.34 USD- S585465 20EUR	College Square July 2021 - 7200462	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	09/22/2023	11/27/2024	1	635,850	0.920758435				4,801		4,801		4,801			3,427		0003
BR/L 1100031.50 USD- S6154016 24BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2025	1	1,100,032	5.594400015				(45,506)		(45,506)		(45,506)			6,831		0003
BR/L 968611.70 USD- S866867 55BRL	Onswick High Street July 2021 - 7200450 ..	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/17/2028	1	966,612	6.887098904				(66,073)		(66,073)		(66,073)			10,310		0003
BR/L 77502.70 USD- S395191.12BRL	Ceise	D1	Currency.....	BARCLAYS PLC	10/11/2018	10/15/2029	1	775,703	7.672000007				(59,765)		(59,765)		(59,765)			9,337		0003
BR/L 384842.80 USD- S3287558 14BRL	Patrizia London - 7200445	D1	Currency.....	BARCLAYS PLC	10/11/2018	04/15/2031	1	384,843	8.542800095				(32,057)		(32,057)		(32,057)			5,286		0003
GBP/L 8228188.57 USD- S585257 50GBP	Sumit Pool Mont Logistics June 2021 - 7200452	B1	Currency.....	BNP PARIBAS SA ...	04/23/2021	10/28/2025	1	8,228,139	0.711334338				984,429		984,429		984,429			59,326		0003
EUR/L 3809653.78 USD- S3073575 44EUR	Logistics June 2021 - 2019-234 DN	B1	Currency.....	SOCIETE GENERALE SA	07/12/2021	06/02/2025	1	3,809,654	0.80731101				428,249		428,249		428,249			24,645		0003
EUR/L 2447650.00 USD- S2000000 00EUR	GLO ReInvm JUBIL XS2075331145	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	01/15/2025	1	2,447,650	0.817110289				267,111		267,111		267,111			13,932		0003
EUR/L 2457172.00 USD- S2000000 00EUR	GLO ReInvm VOYE 3A B2 XS2125181285	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	04/15/2025	1	2,457,172	0.813949835				265,105		265,105		265,105			15,259		0003
EUR/L 3717741.30 USD- S3010000 00EUR	GLO ReInvm CORDA 4A GRR XS239890942	D1	Currency.....	DEUTSCHE BANK AG ..	07/22/2021	08/15/2025	1	3,717,741	0.809631375				397,604		397,604		397,604			25,465		0003
EUR/L 4840160.00 USD- S4000000 00EUR	GLO ReInvm CORDA 12A DN-DN 1/23/32	D1	Currency.....	ROYAL BK CANADA ...	07/26/2021	01/16/2024	1	4,840,160	0.826418661				588,936		588,936		588,936			13,164		0003
EUR/L 1845000.00 USD- S1500000 00EUR	GLO ReInvm RRIE 2A BR XS2342228452	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	08/09/2021	01/15/2026	1	18,450,000	0.81300813				1,796,702		1,796,702		1,796,702			139,779		0003
GBP/L 11418557.76 USD- S8273578 95EUR	Exeter Logistics June 2021 - 7200465	B1	Currency.....	JPMORGAN CHASE	08/26/2021	06/16/2025	1	11,418,558	0.81214976				1,221,354		1,221,354		1,221,354			74,709		0003
GBP/L 247808.85 USD- S181965 57GBP	Onswick High Street July 2021 - 7200450 ..	B1	Currency.....	DEUTSCHE BANK AG ..	01/19/2022	10/09/2024	1	247,809	0.731876888				24,830		24,830		24,830			1,256		0003
EUR/S 5919000.00 USD- L5000000 00EUR	GLO ReInvm AVCA 17A B2B XS2051458185	D1	Currency.....	DEUTSCHE BANK AG ...	02/18/2022	10/15/2024	1	5,919,000	0.844737287				(508,531)		(508,531)		(508,531)			30,237		0003
EUR/S 5227100.00 USD- L4500000 00EUR	GLO ReInvm AVCA 17A DR XS261458771	D1	Currency.....	ROYAL BK CANADA ...	02/18/2022	10/15/2024	1	5,327,100	0.844737287				(457,678)		(457,678)		(457,678)			27,213		0003
GBP/L 279962 43 USD- S206114 95GBP	Onswick High Street July 2021 - 7200450 ..	B1	Currency.....	ROYAL BK CANADA ...	02/22/2022	10/09/2024	1	279,962	0.736223607				26,645		26,645		26,645			1,419		0003

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GBP/L 12694628.11 USD-5102566294.23GBP	The Standard Hotel – 7200351	B1	Currency.....	GLDWIN SACS GROUP INC/ THE	08/02/2022	10/07/2024	1	126,946,228	0.80795023				1,660,757		1,660,757		1,660,757			641,649		0003
GBP/L 783335.84 USD-5676047.16GBP	Chiswick High Street July 2021 – 7200450	B1	Currency.....	SOCIETE GENERALE SA	09/14/2022	10/09/2024	1	783,336	0.863036166				(42,452)		(42,452)		(42,452)			3,970		0003
EUR/L 10289161.54 USD-38270360.07EUR	Hispania Portfolio – 7200335	B1	Currency.....	MORGAN STANLEY	01/13/2023	08/15/2024	1	10,289,162	0.900982071				341,495		341,495		341,495			48,170		0003
GBP/L 960315.63 USD-5769002.13GBP	Chiswick High Street July 2021 – 7200450	B1	Currency.....	BNP PARIBAS SA	01/27/2023	10/09/2024	1	960,314	0.800782272				20,981		20,981		20,981			4,867		0003
EUR/L 75632.31 USD-988739.70EUR	Hispania Hotel Portfolio – 7200391	B1	Currency.....	JPMORGAN CHASE	03/21/2023	08/15/2024	1	75,632	0.908866859				1,870		1,870		1,870			354		0003
GBP/L 776345.91 USD-5611665.27GBP	Chiswick High Street July 2021 – 7200450	B1	Currency.....	ROYAL BK CANADA	06/15/2023	10/09/2024	1	776,344	0.787879266				29,198		29,198		29,198			3,935		0003
GBP/L 15682697.35 USD-572075782.02GBP	Coupon Hedge CML J4J0	B1	Currency.....	BARCLAYS PLC	07/12/2023	10/17/2023	1	15,682,697	0.770006689				950,037		950,037		950,037			16,923		0003
EUR/L 18453915.52 USD-516352667.9EUR	Coupon Hedge CLO J4J0	B1	Currency.....	DEUTSCHE BANK AG	07/17/2023	10/27/2023	1	18,453,916	0.886151665				1,147,519		1,147,519		1,147,519			25,095		0003
EUR/L 91065.51 USD-360983.42EUR	Hispania Hotel Portfolio – 7200391	D1	Currency.....	NI ZHO CAPITAL	07/28/2023	08/15/2024	1	91,066	0.898997314				4,154		4,154		4,154			426		0003
EUR/L 4365754.61 USD-33953324.08EUR	Coupon Hedge ABS	B1	Currency.....	MARKETS LLC	08/07/2023	08/15/2024	1	4,365,755	0.905530529				179,580		179,580		179,580			7,226		0003
GBP/L 3811824.86 USD-33303640.61GBP	Coupon Hedge CML FIAN	B1	Currency.....	02NEB1BXPR4ROTDBPU41	08/07/2023	11/09/2023	1	3,811,925	0.813948335				113,342		113,342		113,342			7,792		0003
GBP/L 1066819.34 USD-9880503.06GBP	Chiswick High Street July 2021 – 7200450	B1	Currency.....	DEUTSCHE BANK AG	08/29/2023	11/30/2023	1	1,066,819	0.795094584				21,282		21,282		21,282			5,559		0003
EUR/L 23498013.08 USD-521716500.00EUR	PK AIR FANCE 2020 D-E – 63346V4W3	D1	Currency.....	9693007JBKRTCDJWHV5	09/12/2023	10/09/2024	1	23,498,013	0.802784057				349,210		349,210		349,210			80,653		0003
EUR/L 1285886.00 USD-51000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-51N	D1	Currency.....	17331LVZKQKX5T7XV54	07/22/2021	03/20/2024	1	1,228,586	0.924184623				132,552		132,552		132,552			7,629		0003
EUR/L 2457172.00 USD-52000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN	D1	Currency.....	7LTFWZ1V1NSX80621K66	07/22/2021	04/15/2025	1	2,457,172	0.813948335				265,105		265,105		265,105			15,259		0003
EUR/L 1224375.00 USD-51000000.00EUR	CLO ReInv6m DUNE 14 R24 XS2036105133	D1	Currency.....	7LTFWZ1V1NSX80621K66	07/27/2021	10/15/2024	1	1,224,375	0.816743236				140,095		140,095		140,095			6,255		0003
EUR/L 1836582.50 USD-51500000.00EUR	CLO ReInv6m DUNE 14 B2N Mlge XS2036107345	D1	Currency.....	7LTFWZ1V1NSX80621K66	07/27/2021	10/15/2024	1	1,836,583	0.816743236				210,143		210,143		210,143			9,382		0003
EUR/L 7598437.50 USD-56500000.00EUR	CLO ReInv6m DUNE 14 CN Mlge XS2036108079	D1	Currency.....	7LTFWZ1V1NSX80621K66	07/27/2021	10/15/2024	1	7,598,438	0.816743236				910,619		910,619		910,619			40,655		0003
EUR/L 6284500.00 USD-33000000.00EUR	CLO ReInv6m RQLE 2020-5A CR XS2385942239	D1	Currency.....	7LTFWZ1V1NSX80621K66	09/23/2021	10/20/2026	1	6,284,500	0.795080243				649,013		649,013		649,013			54,945		0003
GBP/L 277073.66 USD-5198028.99GBP	Heylo Flow hedging 20% Coverage – 50095149	B1	Currency.....	MORGAN STANLEY	10/21/2021	06/15/2027	1	277,074	0.714719653				30,356		30,356		30,356			2,668		0003
GBP/L 365327.23 USD-5250429.96GBP	Heylo Flow hedging 20% Coverage – 50095149	B1	Currency.....	MORGAN STANLEY	10/22/2021	06/15/2032	1	365,327	0.685494919				38,088		38,088		38,088			5,392		0003
GBP/L 2317408.00 USD-51330000.00GBP	Heylo Flow hedging 20% Coverage – 50095149	B1	Currency.....	MORGAN STANLEY	10/22/2021	02/18/2048	1	2,317,408	0.599609061				190,375		190,375		190,375			57,239		0003
GBP/L 536563.38 USD-3350098.06GBP	Heylo Flow hedging 20% Coverage – 50095149	B1	Currency.....	MORGAN STANLEY	11/02/2021	06/17/2041	1	536,563	0.630838317				50,512		50,512		50,512			11,716		0003
EUR/L 96503.32 USD-570911.40GBP	Heylo Flow hedging 20% Coverage – 50095149	B1	Currency.....	MORGAN STANLEY	11/03/2021	06/16/2025	1	96,503	0.73480788				9,140		9,140		9,140			631		0003
EUR/L 1964043.00 USD-51724849493	CLO ReInv6m ALUE 4A BR XS1724849493	D1	Currency.....	17331LVZKQKX5T7XV54	12/20/2022	04/30/2024	1	1,964,043	0.91647688				41,767		41,767		41,767			7,502		0003
GBP/L 1718318.00 USD-51330000.00GBP	Heylo Flow hedging 20% Coverage – 50095149	B1	Currency.....	016188560J2D1J85TP30	02/01/2023	10/16/2023	1	1,718,318	0.91647688				22,504		22,504		22,504			1,790		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end	
GBP/S 172083.33 USD- L1368888 89GBP	HayFlo Floor hedging 20% Coverage - 50085149	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	02/01/2023	07/12/2024	1	1,722,083	0.806516657				..(25,678)		..(25,678)		..(25,678)			7,622	.....	.....0003	
EUR/L 946727.61 USD- S983121 36EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	BNP PARIBAS SA ROMUISFPBMPR08K5P83	03/16/2023	07/07/2026	1	946,728	0.911689224				..(4,987)		..(4,987)		..(4,987)			7,878	.....	.....0003	
EUR/L 835660.35 USD- L12-18 Hotel - 7 Pines Ibiza	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	BNP PARIBAS SA ROMUISFPBMPR08K5P83	03/30/2023	02/24/2025	1	835,660	0.855383405				26,192		26,192		26,192			4,953	.....	.....0003	
EUR/L 650583.63 USD- S359448 33EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	07/18/2023	07/07/2026	1	650,584	0.859919162				29,274		29,274		29,274			5,414	.....	.....0003	
EUR/L 455785.26 USD- S988302 73EUR	Coupon Hedge CLO J4J0	D1	Currency.....	JPMORGAN CHASE 815DZIZVKSZ11NHU748	07/20/2023	10/17/2023	1	4,355,785	0.891665337				..247,163		..247,163		..247,163			4,700	.....	.....0003	
EUR/L 79997.69 USD- S98602 55EUR	Edt Exeter Logistics Italy - 7200563	B1	Currency.....	JPMORGAN CHASE 815DZIZVKSZ11NHU748	07/25/2023	07/07/2026	1	79,998	0.870056998				2,812		2,812		2,812			666	.....	.....0003	
EUR/L 89818.70 USD- S19271 61EUR	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HH1GCT1XB011	08/18/2023	07/07/2026	1	89,819	0.882573562				2,066		2,066		2,066			747	.....	.....0003	
EUR/L 181659.27 USD- S160327 67EUR	Edt Exeter Logistics Italy Jan 2022 -	B1	Currency.....	ROYAL BK CANADA ... ES71P3U8HH1GCT1XB011	08/18/2023	07/07/2026	1	181,659	0.882573568				4,178		4,178		4,178			1,512	.....	.....0003	
GBP/L 70575.19 USD- S25555 37GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	11/17/2021	12/09/2024	1	70,575	0.74467203				6,004		6,004		6,004			386	.....	.....0003	
GBP/L 70222.21 USD- S33093 26GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	04/08/2022	12/09/2024	1	70,222	0.756075037				5,055		5,055		5,055			384	.....	.....0003	
GBP/L 102849.61 USD- S92742 42GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CREDIT AGRICOLE SA	05/17/2023	12/09/2024	1	102,850	0.804498113				1,813		1,813		1,813			562	.....	.....0003	
EUR/L 316063.84 USD- S9800800 94EUR	Coupon Hedge CLO J4J0	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	07/17/2023	10/27/2023	1	3,160,634	0.886151665				196,537		196,537		196,537			4,288	.....	.....0003	
GBP/L 317836.49 USD- S255655 87GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	09/14/2023	12/09/2024	1	317,836	0.804362666				5,655		5,655		5,655			1,737	.....	.....0003	
EUR/L 122825.00 USD- 2019-234 DN	CLO Re Inv6m JUBIL	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	07/22/2021	01/15/2025	1	1,223,825	0.817110289				133,555		133,555		133,555			6,986	.....	.....0003	
S1000000 00EUR	XS20703311145	D1	Currency.....	BNP PARIBAS SA ROMUISFPBMPR08K5P83	01/31/2022	11/21/2023	1	1,153,500	0.866926745				94,044		94,044		94,044			2,177	.....	.....0003	
EUR/L 1153500.00 USD- BRH XS2089453512	2020-1 - Class C- CLO Re Inv6m GRPK 1A	D1	Currency.....	SOCIETE GENERALE SA	07/20/2023	10/17/2023	1	1,991,692	0.88204745				112,216		112,216		112,216			2,149	.....	.....0003	
S1776678 07EUR	Coupon Hedge CLO J4J0	D1	Currency.....	SOCIETE GENERALE SA	07/20/2023	10/17/2023	1	1,447,678	0.892044743				81,565		81,565		81,565			1,582	.....	.....0003	
EUR/S 1447677.33 USD- L1281388 13EUR	Coupon Hedge CLO J4J0	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	11/01/2021	11/16/2026	1	3,723,300	0.805736846				344,401		344,401		344,401			32,944	.....	.....0003	
EUR/L 3723300.00 USD- S2402444116	Chswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	12/22/2021	10/09/2024	1	95,657	0.750919844				7,478		7,478		7,478			485	.....	.....0003	
S17831 10GBP	Dutch Property Finance 2020-1 - Class C- CLO Re Inv6m C1	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE	10/27/2022	01/28/2025	1	2,314,356	0.950368414				63,027		63,027		63,027			13,353	.....	.....0003	
EUR/L 2314356.00 USD- S2200000 00EUR	Chswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	01/23/2023	01/19/2027	1	5,881,720	0.884095129				153,386		153,386		153,386			53,479	.....	.....0003	
S2200000 00EUR	XS235469062	D1	Currency.....	SOCIETE GENERALE SA	01/23/2023	10/09/2024	1	22,081	0.806904544				317		317		317			112	.....	.....0003	
GBP/L 22980.53 USD- S17816 88GBP	Chswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	02/16/2023	01/19/2027	1	3,387,200	0.89206066				32,638		32,638		32,638			32,616	.....	.....0003	
EUR/S 3897200.00 USD- L3200000 00EUR	XS235469062	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1ONS80621K66	02/16/2023	01/19/2027	1	3,387,200	0.89206066				32,638		32,638		32,638			32,616	.....	.....0003	
GBP/L 468153.83 USD- L12-18 Hotel - 7 Schloss Roysburge	Edt Exeter Logistic Spain - 7200570	B1	Currency.....	MARKETS LLC	03/30/2023	02/18/2025	1	468,154	0.807477235				6,722		6,722		6,722			2,759	.....	.....0003	
S278023 56GBP	Chswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA	04/03/2023	10/09/2024	1	16,011	0.806084158				246		246		246			81	.....	.....0003	
GBP/S 16010.76 USD- L12906 02GBP	Coupon Hedge CLO J4J0	D1	Currency.....	MORGAN STANLEY 17331LVZK0KX5T7XV54	08/29/2023	11/30/2023	1	1,731,108	0.92235181				38,780		38,780		38,780			3,538		0003	
EUR/L 1731108.36 USD- S1596690 93EUR		D1	Currency.....																				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year's (Amortization)/ Accretion	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.		Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end	
GBP/L 360218.18 USD- S298177.41GBP	Chiswick High Street July 2021 - 7200450 . Coupon Hedge OIL At Maturity Monthly	B1	Currency.....	969500TJBRTCJ00/H05	09/12/2023	10/09/2024	1	360,218	0.802784052				6,989		6,989		6,989			1,826		0003	
GBP/L 1004072.42 USD- S9181746.66GBP	65 Rue Paul Maurice - 7200420	B1	Currency.....	BARCLAYS PLC	09/21/2023	10/25/2023	1	1,004,072	0.815425903				5,142		5,142		5,142			1,314		0003	
EUR/L 128321.52 USD- S116833.41EUR	CHF/S 28957.92 USD- L26500.00CHF	B1	Currency.....	02NBE18/P4R0TD8PU41	06/01/2023	12/16/2024	1	128,322	0.910474019				2,292		2,292		2,292			707		0003	
CHF 5 Year deal	BRL Celse Novation Oct 2020	BA1	Currency.....	ROMUISFPB0PR0K9P83	10/06/2020	10/16/2023	1	29,958	0.884574096				(955)		(955)		(955)			31		0003	
EUR/L 523135.64 USD- S3967460.66BRL	BRL Celse Novation Oct 2020	D1	Currency.....	JPIMORGAN CHASE	11/02/2020	10/15/2023	1	523,136	7.583399893				(35,205)		(35,205)		(35,205)			6,482		0003	
EUR/L 278302.06 USD- S2275503.30BRL	QLO ReIn6m C/003 12A	D1	Currency.....	JPIMORGAN CHASE	11/02/2020	10/15/2030	1	278,302	8.165596996				(20,220)		(20,220)		(20,220)			3,684		0003	
EUR/L 1385237.00 USD- S11550000.00EUR	DN XSI868123612	D1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	07/23/2021	10/16/2023	1	13,652,377	0.833791919				1,634,615		1,634,615		1,634,615			14,501		0003	
EUR/L 3025100.00 USD- S2500000.00EUR	QLO ReIn6m DRYD 2018- 66A C XSI908338103	D1	Currency.....	ROYAL BK CANADA	07/26/2021	01/16/2024	1	3,023,100	0.826418661				388,085		388,085		388,085			8,228		0003	
EUR/L 1210040.00 USD- S1000000.00EUR	QLO ReIn6m C/2ME 5A	D1	Currency.....	ROYAL BK CANADA	07/26/2021	01/16/2024	1	1,210,040	0.826418661				147,234		147,234		147,234			3,291		0003	
EUR/L 1211700.00 USD- S1000000.00EUR	QLO ReIn6m B/8SE 2020-1A B2	D1	Currency.....	JPIMORGAN CHASE	07/27/2021	04/15/2024	1	1,211,700	0.825286787				140,416		140,416		140,416			4,462		0003	
EUR/L 10057110.00 USD- S8300000.00EUR	QLO ReIn6m DBRP 1A	D1	Currency.....	JPIMORGAN CHASE	07/27/2021	04/15/2024	1	10,057,110	0.825286787				1,165,450		1,165,450		1,165,450			37,036		0003	
EUR/L 2665937.50 USD- S2940000.00EUR	QLO ReIn6m AVCA 17A	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	10/15/2024	1	2,865,038	0.816743236				327,823		327,823		327,823			14,636		0003	
EUR/L 4085924.70 USD- S3333000.00EUR	QLO ReIn6m VDLR 1A	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	11/15/2024	1	4,085,925	0.815727221				464,879		464,879		464,879			21,705		0003	
EUR/L 1472976.00 USD- S1200000.00EUR	QLO ReIn6m BELO 9A B	D1	Currency.....	DEUTSCHE BANK AG	07/27/2021	12/16/2024	1	1,472,976	0.814677225				166,695		166,695		166,695			8,114		0003	
EUR/L 7285200.00 USD- S6000000.00EUR	QLO ReIn6m PENTA 2020-BA B2	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	07/15/2024	1	7,285,200	0.82387547				819,830		819,830		819,830			32,413		0003	
GBP/L 5576140.79 USD- S4038311.42GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	02NBE18/P4R0TD8PU41	09/01/2021	12/09/2024	1	5,576,141	0.7242126				605,252		605,252		605,252			30,472		0003	
EUR/S 2006895.00 USD- L1650000.00EUR	QLO ReIn6m HARVT 24A	D1	Currency.....	CITIBANK NA	09/03/2021	01/16/2024	1	2,006,895	0.822165584				(253,265)		(253,265)		(253,265)			5,468		0003	
EUR/S 582325.00 USD- L500000.00EUR	QLO ReIn6m B/8SE 2020-1A C1	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	04/15/2024	1	582,525	0.85833226				(48,919)		(48,919)		(48,919)			2,145		0003	
EUR/L 1160855.00 USD- S1000000.00EUR	QLO ReIn6m C/2ME 5A	D1	Currency.....	ROYAL BK CANADA	12/16/2021	01/16/2024	1	1,166,055	0.857592481				103,249		103,249		103,249			3,171		0003	
GBP/L 81371.29 USD- S95653.77GBP	Chiswick High Street July 2021 - 7200450 . College Square July 2021 - 7200462	B1	Currency.....	DEUTSCHE BANK AG	01/19/2022	10/09/2024	1	81,371	0.731876931				8,153		8,153		8,153			412		0003	
EUR/L 179292.08 USD- S151586.81EUR	Brunei Sept 2021 - 7200462	B1	Currency.....	CREDIT AGRICOLE SA	01/24/2022	11/27/2024	1	179,292	0.844202432				15,102		15,102		15,102			966		0003	
GBP/L 302857.79 USD- S223692.86GBP	Brunei Sept 2021 - 7200467	B1	Currency.....	CANADIAN IMPERIAL BANK OF COMI	02/10/2022	12/09/2024	1	302,858	0.738606988				27,871		27,871		27,871			1,655		0003	
GBP/L 173828.45 USD- S1300033.25GBP	Chiswick High Street July 2021 - 7200450 . Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	03/22/2022	10/09/2024	1	173,828	0.748055051				14,164		14,164		14,164			881		0003	
GBP/L 193079.77 USD- S145830.64GBP	Chiswick High Street July 2021 - 7200450 . Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA	04/20/2022	10/09/2024	1	193,080	0.755286989				14,948		14,948		14,948			979		0003	
GBP/L 300536.94 USD- S237973.66GBP	Chiswick High Street July 2021 - 7200450 . College Square July 2021 - 7200462	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	05/18/2022	10/09/2024	1	300,537	0.79128319				9,853		9,853		9,853			1,523		0003	
EUR/L 173580.94 USD- S154866.18EUR	Chiswick High Street July 2021 - 7200462	B1	Currency.....	BNP PARIBAS SA	05/25/2022	11/27/2024	1	173,581	0.882393466				6,149		6,149		6,149			895		0003	
GBP/L 1318437.40 USD- S1090198.26GBP	Brunei Sept 2021 - 7200588	B1	Currency.....	DEUTSCHE BANK AG	07/13/2022	04/22/2024	1	1,318,437	0.826556292				(12,939)		(12,939)		(12,939)			4,940		0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality or Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
GBP/L 5863283.92 USD- S468008.66GBP	60 Quizon July 2022 - 7200588	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/19/2022	07/12/2024	1	5,886,284	0.826036676				(52,633)		(52,633)		(52,633)			26,083		0003
GBP/L 210263.91 USD- S168223.00GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	10/13/2022	10/09/2024	1	210,264	0.885175021				(19,650)		(19,650)		(19,650)			1,066		0003
EUR/L 12499.41 USD- S12130.64EUR	Hispania Hotel Portfolio - 7200391	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	10/24/2022	08/15/2024	1	12,499	0.970497007				(518)		(518)		(518)			59		0003
GBP/L 901590.64 USD- S281783.73EUR	College Square July 2021 - 7200462	B1	Currency.....	MARKETS LLC 016108560(2D)J8570P30	11/22/2022	11/27/2024	1	301,591	0.932355732				(1,486)		(1,486)		(1,486)			1,625		0003
GBP/L 21866187.65 USD- S1775830.61GBP	Ares UK Industrial Platform - 7200418	B1	Currency.....	MORGAN STANLEY 17331LVZQXKX5T7XV54	12/06/2022	02/20/2024	1	21,866,188	0.812135569				182,755		182,755		182,755			68,433		0003
EUR/L 1082850.00 USD- S1000000.00EUR	QLO ReInvem ALME 1A	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	12/20/2022	07/31/2024	1	1,082,850	0.91503866				20,507		20,507		20,507			4,995		0003
GBP/L 594837.15 USD- S463554.32GBP	Brunel Sept 2021 - 7200467	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/31/2022	07/31/2024	1	594,837	0.815944668				2,170		2,170		2,170			3,251		0003
EUR/L 2005920.00 USD- S1800000.00EUR	QLO ReInvem ALME 5A	B1	Currency.....	CREDIT AGRICOLE SA	02/03/2023	12/09/2024	1	2,005,920	0.897343862				10,790		10,790		10,790			17,498		0003
EUR/L 992849.00 USD- S880000.00EUR	B1F XS182482089	D1	Currency.....	CREDIT AGRICOLE SA	03/20/2023	10/15/2026	1	992,849	0.886524823				17,329		17,329		17,329			10,297		0003
EUR/L 71589.84 USD- S65242.82EUR	CE XS1823316788	D1	Currency.....	968500TJ5KRTCDJW1KH5	03/21/2023	01/18/2028	1	71,589	0.911341889				1,212		1,212		1,212			394		0003
GBP/L 16010.76 USD- L12006.02GBP	65 Rue Paul Neurice - 7200420	B1	Currency.....	SOCIETE GENERALE SA	03/24/2023	12/16/2024	1	16,011	0.80684158				(246)		(246)		(246)			81		0003
GBP/L 251256.94 USD- S201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	CITIBANK NA E570Z0ZIZFF327IEFA76	04/03/2023	10/09/2024	1	251,257	0.801969649				5,125		5,125		5,125			1,273		0003
GBP/L 61171.06 USD- S49022.96GBP	College Square July 2021 - 7200462	B1	Currency.....	MORGAN STANLEY 17331LVZQXKX5T7XV54	04/12/2023	10/09/2024	1	61,171	0.801407856				1,293		1,293		1,293			274		0003
EUR/L 483966.52 USD- S438971.90EUR	College Square July 2021 - 7200462	B1	Currency.....	SOCIETE GENERALE SA	05/02/2023	07/19/2024	1	483,967	0.907029478				10,817		10,817		10,817			2,608		0003
EUR/L 40811.73 USD- S382394.28EUR	College Square July 2021 - 7200462	B1	Currency.....	CREDIT AGRICOLE SA	05/22/2023	11/27/2024	1	430,912	0.910381984				8,074		8,074		8,074			2,322		0003
EUR/L 759305.70 USD- S866837.48EUR	College Square July 2021 - 7200462	B1	Currency.....	BNP PARIBAS SA ROMUSPUBRPP08K5P83	05/24/2023	11/27/2024	1	759,306	0.904558889				18,991		18,991		18,991			4,092		0003
GBP/L 775831.25 USD- S622121.46GBP	60 Quizon July 2022 - 7200588	B1	Currency.....	Natixis NA KX11K481P4Y2KCUZ63	08/25/2023	11/27/2024	1	775,831	0.80187729				16,819		16,819		16,819			908		0003
RR/L 99077.44 USD- S8173137.32BRL		B1	Currency.....	BARCLAYS PLC G65SEF7LUP5170UK5573	09/12/2023	10/20/2023	1	990,777	0.823060002				(64,350)		(64,350)		(64,350)			8,843		0003
BR/L 694750.77 USD- S5762642.34BRL	Celise	D1	Currency.....	BARCLAYS PLC G65SEF7LUP5170UK5573	10/11/2018	10/15/2026	1	694,751	0.840500006				(58,938)		(58,938)		(58,938)			8,420		0003
EUR/L 27536662.50 USD- XS206070848	QLO ReInvem RHNE 3A ON	D1	Currency.....	BARCLAYS PLC G65SEF7LUP5170UK5573	10/11/2018	04/15/2027	1	27,536,063	0.817110289				3,004,995		3,004,995		3,004,995			156,731		0003
QLO ReInvem AVCA 21A	QLO ReInvem AVCA 21A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	01/15/2025	1	3,865,758	0.813943835				397,657		397,657		397,657			22,888		0003
S200000.00EUR	D XS2126168181	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	04/15/2025	1	4,545,768	0.813943835				490,444		490,444		490,444			28,228		0003
EUR/L 4545788.20 USD- S3700000.00EUR	QLO ReInvem OFCE 2A DN XS2125925870	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	04/15/2025	1	6,020,071	0.813943835				649,506		649,506		649,506			37,363		0003
EUR/L 6020071.40 USD- S4900000.00EUR	QLO ReInvem PNTA 2020-7A DN-DN	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	04/15/2025	1	4,117,846	0.807460399				438,897		438,897		438,897			29,435		0003
QLO ReInvem AVCA 22A	D XS2296333508	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/22/2021	10/15/2025	1	4,797,360	0.833791919				566,100		566,100		566,100			5,022		0003
EUR/L 4797360.00 USD- CH-OR 10/28/31	QLO ReInvem PHNP 1X	D1	Currency.....	CANADIAN IMPERIAL BANK OF COM	07/23/2021	10/16/2023	1	6,121,875	0.816745236				700,477		700,477		700,477			31,273		0003
S4000000.00EUR	XS1890518462	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/23/2021	10/15/2024	1	7,346,250	0.816745236				840,572		840,572		840,572			37,528		0003
EUR/L 6121875.00 USD- S5000000.00EUR	QLO ReInvem AVCA 17A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/27/2021	10/15/2024	1	7,346,250	0.816745236				840,572		840,572		840,572			37,528		0003
EUR/L 7346250.00 USD- S6000000.00EUR	QLO ReInvem AVCA 17A	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZ1(ONS)80621K66	07/27/2021	10/15/2024	1	7,346,250	0.816745236				840,572		840,572		840,572			37,528		0003

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ELR/L 4897500.00 USD- S4000000.00EUR	QLO ReIn6m DJNEP 1A A2A XS2036105133	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K66	07/27/2021	10/15/2024	1	4, 897, 500	0. 816745236						560, 381		560, 381			25, 018		0003
ELR/L 9085500. 00 USD- S7500000. 00EUR	QLO ReIn6m B1LB 2A ON XS941078625	D1	Currency.....	SOCIETE GENERALE SA	07/28/2021	05/15/2024	1	9, 085, 500	0. 825491167	.....	.....	.....	.....	.....	1, 035, 586	.....	1, 035, 586	.....	.....	35, 904	.....	0003
ELR/L 11808500. 00 USD- S8500000. 00EUR	QLO ReIn6m OZLME 2A CR XS2334573701	D1	Currency.....	JPMORGAN CHASE 815Z2VZNSZ11NHAU748	08/09/2021	01/15/2026	1	11, 808, 500	0. 804505229	.....	.....	.....	.....	.....	1, 248, 614	.....	1, 248, 614	.....	.....	89, 462	.....	0003
GBP/L 60713.31 USD- S45140.41GBP	Chiswick High Street July 2021 – 7200450 . QLO ReIn6m OZLME 5A	B1	Currency.....	SOCIETE GENERALE SA	11/19/2021	10/09/2024	1	60, 713	0. 743501054	.....	.....	.....	.....	.....	5, 267	.....	5, 267	.....	.....	308	.....	0003
ELR/S 6989736.00 USD- L6000000. 00EUR	OL-ON 1/14/32 XS190462361	D1	Currency.....	SOCIETE GENERALE SA	11/30/2021	01/16/2024	1	6, 989, 736	0. 858401519	.....	.....	.....	.....	.....	(612, 889)	.....	(612, 889)	.....	.....	19, 011	.....	0003
GBP/L 291316.11 USD- S18755.06GBP	Chiswick High Street July 2021 – 7200450 . Patrizia London –	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K66	12/22/2021	10/09/2024	1	291, 316	0. 750919886	.....	.....	.....	.....	.....	22, 772	.....	22, 772	.....	.....	1, 476	.....	0003
GBP/L 6060773.72 USD- S4665004.40GBP	7200445 Chiswick High Street	B1	Currency.....	ROYAL BK CANADA ... ES71P3UJPH16C71XB11	04/26/2022	10/28/2025	1	6, 060, 774	0. 769704433	.....	.....	.....	.....	.....	335, 033	.....	335, 033	.....	.....	43, 889	.....	0003
GBP/L 93661.03 USD- S771415.34GBP	Chiswick High Street July 2021 – 7200450 . Hispania Hotel	B1	Currency.....	ROYAL BK CANADA ... ES71P3UJPH16C71XB11	07/19/2022	10/09/2024	1	939, 661	0. 820950657	.....	.....	.....	.....	.....	(2, 619)	.....	(2, 619)	.....	.....	4, 762	.....	0003
82466720.3EUR	Portfolio – 7200391 .	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K66	07/29/2022	08/15/2024	1	66, 473, 960	0. 939717145	.....	.....	.....	.....	.....	(556, 743)	.....	(556, 743)	.....	.....	311, 207	.....	0003
GBP/S 12648660.05 USD- USD-L102566234.23GBP	QML Standard Hotel ... Hispania Hotel	B1	Currency.....	GOLDMAN SACHS GROUP INC/THE	08/02/2022	10/10/2023	1	126, 484, 680	0. 810898476	.....	.....	.....	.....	.....	(1, 357, 110)	.....	(1, 357, 110)	.....	.....	104, 679	.....	0003
ELR/L 376486.46 USD- S353754.2EUR	Portfolio – 7200391 . Hispania Hotel	B1	Currency.....	MORGAN STANLEY 17331LVZGXKX57XV54	08/17/2022	08/15/2024	1	376, 486	0. 939620007	.....	.....	.....	.....	.....	(3, 114)	.....	(3, 114)	.....	.....	1, 763	.....	0003
ELR/L 50564.89 USD- S40073.07EUR	Portfolio – 7200391 . Hispania Hotel	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K66	10/24/2022	08/15/2024	1	50, 565	0. 97049682	.....	.....	.....	.....	.....	(2, 094)	.....	(2, 094)	.....	.....	237	.....	0003
ELR/L 73647.84 USD- S156674.09EUR	Hispania Hotel Portfolio – 7200391 .	B1	Currency.....	ROYAL BK CANADA ... ES71P3UJPH16C71XB11	01/20/2023	08/15/2024	1	173, 648	0. 902251822	.....	.....	.....	.....	.....	5, 527	.....	5, 527	.....	.....	813	.....	0003
ELR/L 78040.06 USD- S89615.54EUR	Hispania Hotel Portfolio – 7200391 .	B1	Currency.....	SOCIETE GENERALE SA	04/24/2023	08/15/2024	1	78, 040	0. 892048776	.....	.....	.....	.....	.....	3, 338	.....	3, 338	.....	.....	365	.....	0003
GBP/L 456737.43 USD- S275310.14GBP	Patrizia London – 7200445	B1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8K5P83	05/24/2023	10/28/2025	1	456, 737	0. 821719891	.....	.....	.....	.....	.....	(841)	.....	(841)	.....	.....	3, 293	.....	0003
GBP/L 53266912.35 USD- S46396932.41GBP	Coupon Hedge RML Summit Pool Mont 7200452	B1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8K5P83	08/07/2023	11/09/2023	1	59, 286, 812	0. 782746229	.....	.....	.....	.....	.....	2, 661, 828	.....	2, 661, 828	.....	.....	98, 089	.....	0003
ELR/S 1047586.91 USD- L341567.16EUR	Logistics June 2021 – 7200452	B1	Currency.....	SOCIETE GENERALE SA	08/11/2023	06/03/2024	1	1, 047, 567	0. 898813385	.....	.....	.....	.....	.....	(40, 503)	.....	(40, 503)	.....	.....	4, 309	.....	0003
ELR/L 20795383.25 USD- S19208218.18EUR	Irish RPL URB	B1	Currency.....	02NEB1BXP4R0TD8PU41	08/12/2023	03/20/2024	1	20, 795, 383	0. 923678602	.....	.....	.....	.....	.....	320, 304	.....	320, 304	.....	.....	71, 376	.....	0003
ELR/L 6117825.89 USD- S3654000.00EUR	PK A1FFINANCE 2020 B-E – 693467A10	D1	Currency.....	Natixis NA	09/12/2023	03/20/2024	1	6, 117, 826	0. 924184523	.....	.....	.....	.....	.....	90, 918	.....	90, 918	.....	.....	20, 986	.....	0003
ELR/L 17241145.69 USD- S15934000.00EUR	PK A1FFINANCE 2020 C-E – 693467A15	D1	Currency.....	MORGAN STANLEY 17331LVZGXKX57XV54	09/12/2023	03/20/2024	1	17, 241, 146	0. 924184523	.....	.....	.....	.....	.....	256, 225	.....	256, 225	.....	.....	59, 177	.....	0003
ELR/L 4897500. 00 USD- S4000000. 00EUR	QLO ReIn6m DJNEP 1A A2BN Mtge XS2036105892	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K66	07/27/2021	10/15/2024	1	4, 897, 500	0. 816745236	.....	.....	.....	.....	.....	560, 381	.....	560, 381	.....	.....	25, 018	.....	0003
ELR/L 6056850. 00 USD- S5000000. 00EUR	QLO ReIn6m ARSE712/YCR XS2391580219	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZY1NSX80621K66	09/27/2021	10/21/2024	1	6, 056, 850	0. 825511611	.....	.....	.....	.....	.....	637, 009	.....	637, 009	.....	.....	31, 184	.....	0003
ELR/L 6260500. 00 USD- S3000000. 00EUR	QLO ReIn6m OZLME 5A D 2021-2A B XS2391834418	D1	Currency.....	ROYAL BK CANADA ... ES71P3UJPH16C71XB11	09/28/2021	10/15/2026	1	6, 260, 500	0. 798655254	.....	.....	.....	.....	.....	629, 322	.....	629, 322	.....	.....	54, 612	.....	0003
ELR/L 13213200. 00 USD- S10500000. 00EUR	QLO ReIn6m ANCHE 5A D XS2390691421	D1	Currency.....	CITIBANK NA	09/28/2021	01/15/2027	1	13, 213, 200	0. 794658886	.....	.....	.....	.....	.....	1, 332, 902	.....	1, 332, 902	.....	.....	119, 940	.....	0003
ELR/L 11095938.30 USD- S984018.19EUR	EDT Exeter Logistics Italy – 7200563	B1	Currency.....	E5703ZIZFF321IEFA76	09/28/2021	07/07/2026	1	11, 085, 938	0. 899790349	.....	.....	.....	.....	.....	69, 735	.....	69, 735	.....	.....	92, 334	.....	0003
GBP/L 577759.96 USD- S360671.66GBP	Heilo Flow hedging 20% Coverage – 50095149 .	B1	Currency.....	BNP PARIBAS SA ROMUISPUBIPROK8K5P83	07/01/2022	06/16/2042	1	577, 760	0. 62425897						51, 658		51, 658			12, 500		0003

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GBP/L 94087.46 USD- S393201.97GBP - S57/S 224334.08 USD- Sunbeam March 2021 - 7200439	Haylo Flow hedging 20% Coverage - 50095149 - Sunbeam March 2021 - 7200439	B1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7YV54	11/03/2021	06/15/2046	1	640,081	0.608050591				53,257		53,257		53,257			15,256		0003
EUR/L 59688.94 USD- EOT Exeter Logistics Italy - 7200563	7200439	B1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7YV54	02/03/2023	05/15/2026	1	224,334	10.04960013				(9,944)		(9,944)		(9,944)			1,817		0003
GBP/L 1064146.64 USD- S2325.41EUR - Eit Exeter Logistic Spain - 7200570	S2325.41EUR - Eit Exeter Logistic Spain - 7200570	B1	Currency.....	JPMORGAN CHASE 815Z2VZKXZ11NHJ748	06/20/2023	07/07/2026	1	59,669	0.885306336				1,214		1,214		1,214					0003
EUR/L 14341926.03 USD- S12987051.8EUR - SOCIETE GENERALE SA	S12987051.8EUR - SOCIETE GENERALE SA	B1	Currency.....	DEUTSCHE BANK AG ... 7LTWZFV1ONS80621K66	07/06/2023	07/07/2026	1	1,064,147	0.811092501				11,020		11,020		11,020			8,855		0003
EUR/L 461811.52 USD- S4115539.9EUR - Coupon Hedge CLO RIAN	Coupon Hedge RILL Coupon Hedge CLO RIAN	B1	Currency.....	02NEB1BXP4R0TD8PU41	06/07/2023	11/09/2023	1	14,341,926	0.905530528				589,938		589,938		589,938			23,739		0003
EUR/L 4612497.22 USD- S44951220.32EUR - March 2021 - 50085004	March 2021 - 50085004	D1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7YV54	06/29/2023	11/30/2023	1	4,461,812	0.92251612				99,954		99,954		99,954			9,120		0003
EUR/L 24639156.14 USD- S22758612.03EUR - Irish RPL UPB	Irish RPL UPB	B1	Currency.....	DEUTSCHE BANK AG ... 7LTWZFV1ONS80621K66	09/12/2023	03/20/2024	1	48,612,497	0.924684451				696,536		696,536		696,536			166,854		0003
GBP/L 901696.41 USD- S735946.53GBP - GLO ReInv6m AQUE 2020- SA CR X32395942239	Coupon Hedge RIBS GLO ReInv6m AQUE 2020- SA CR X32395942239	B1	Currency.....	NaTivis NA	09/12/2023	03/20/2024	1	24,639,156	0.923678602				379,509		379,509		379,509			84,569		0003
EUR/L 6284500.00 USD- S5000000.00EUR - GLO ReInv6m	Coupon Hedge RIBS GLO ReInv6m	B1	Currency.....	ROYAL BK CANADA ... E57P3U8PH1GCT1YBU11	09/21/2023	12/28/2023	1	901,996	0.814905855				4,702		4,702		4,702			2,227		0003
EUR/L 6056850.00 USD- S5000000.00EUR - ARSE712A7R	ARSE712A7R	D1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7YV54	09/23/2021	10/20/2026	1	6,284,500	0.795606243				649,013		649,013		649,013			54,945		0003
EUR/L 145965.79 USD- S106983.27GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ... 7LTWZFV1ONS80621K66	09/27/2021	10/21/2024	1	6,056,850	0.825511611				637,009		637,009		637,009			31,184		0003
GBP/L 58424.83 USD- S46508.77GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	10/27/2021	12/09/2024	1	145,966	0.730193493				14,842		14,842		14,842			798		0003
GBP/L 5944.33 USD- S4764.23GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... E57P3U8PH1GCT1YBU11	05/10/2022	12/09/2024	1	58,425	0.796044593				1,527		1,527		1,527			319		0003
GBP/L 74677.06 USD- S94518.62GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ... 7LTWZFV1ONS80621K66	05/12/2022	12/09/2024	1	5,944	0.801474683				118		118		118			32		0003
GBP/L 64751.37 USD- S58357.19GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	ROYAL BK CANADA ... E57P3U8PH1GCT1YBU11	09/14/2022	12/09/2024	1	74,677	0.86398168				(4,107)		(4,107)		(4,107)			408		0003
GBP/L 34640.00 USD- S3000000.00GBP - LUMC 2021-FL1 B - 50136439	LUMC 2021-FL1 B - 50136439	D1	Currency.....	CITIBANK NA	10/13/2022	12/09/2024	1	64,751	0.904338012				(6,753)		(6,753)		(6,753)			354		0003
GBP/L 108476.14 USD- S90615.77GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	SOCIETE GENERALE SA	10/28/2022	05/15/2026	1	3,464,010	0.86604308				(169,931)		(169,931)		(169,931)			28,060		0003
EUR/L 6025390.00 USD- C X5243785534 - Coupon Hedge CLO JAO	Coupon Hedge CLO JAO	D1	Currency.....	BANK OF COMI	11/15/2022	12/09/2024	1	108,476	0.835352088				(2,175)		(2,175)		(2,175)			993		0003
GBP/L 45314.17 USD- S26987.50GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	DEUTSCHE BANK AG ... 7LTWZFV1ONS80621K66	12/13/2022	12/09/2024	1	83,703	0.807297975				1,189		1,189		1,189			457		0003
EUR/L 1122887.63 USD- L1001239.97EUR - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	D1	Currency.....	BNP PARIBAS SA	01/13/2023	12/09/2024	1	45,314	0.81666461				136		136		136			248		0003
S221154.61GBP - Brunel Sept 2021 - 7200467	Brunel Sept 2021 - 7200467	B1	Currency.....	JPMORGAN CHASE 815Z2VZKXZ11NHJ748	07/20/2023	10/17/2023	1	1,122,888	0.891665331				(63,717)		(63,717)		(63,717)			1,212		0003
EUR/L 6025390.00 USD- C X5243785534 - Coupon Hedge CLO JAO	Coupon Hedge CLO JAO	D1	Currency.....	ROYAL BK CANADA ... E57P3U8PH1GCT1YBU11	08/16/2023	12/09/2024	1	280,247	0.788141419				10,195		10,195		10,195			1,331		0003
EUR/L 2749288.60 USD- S2447248.55EUR - PK A1FF NANCE 2020 B-E - 693461A70	PK A1FF NANCE 2020 B-E - 693461A70	D1	Currency.....	DEUTSCHE BANK AG ... 7LTWZFV1ONS80621K66	02/24/2022	04/15/2027	1	6,025,360	0.829825336				385,803		385,803		385,803			56,703		0003
EUR/L 9331574.17 USD- S363550.00EUR - GLO ReInv6m AOPK 1A	PK A1FF NANCE 2020 D-E - 693461A70	D1	Currency.....	CITIBANK NA	07/13/2023	10/17/2023	1	2,749,259	0.890148548				160,414		160,414		160,414			2,967		0003
EUR/L 3396600.00 USD- S2700000.00EUR - CR X5237315582	CR X5237315582	D1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7YV54	09/12/2023	03/20/2024	1	1,023,605	0.924184523				15,212		15,212		15,212			3,513		0003
		D1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7YV54	09/12/2023	03/20/2024	1	3,931,574	0.924184523				58,428		58,428		58,428			13,494		0003
		D1	Currency.....	MORGAN STANLEY 17331LVZKQKXST7YV54	09/09/2021	09/21/2026	1	3,386,600	0.79497256				356,888		356,888		356,888			29,308		0003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end
ELR/L 103920.17 USD-S98672.37ELR	Exeter Logistics June 2021 - 7200455	B1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	.11/15/2021	.06/16/2025	1	103,920	0.83402837	.....	.....	.....	.....8,846	.....	.....8,846	.....	.....8,846	.....	.....	.....680	.....	0003
GBP/L 91945.46 USD-S97692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U3PHI6C71XB011	.02/22/2022	.10/09/2024	1	91,945	0.736223626	.....	.....	.....	.....8,751	.....	.....8,751	.....	.....8,751	.....	.....	.....466	.....	0003
GBP/L 254399.75 USD-S214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	SOCIETE GENERALE SA	.08/19/2022	.10/09/2024	1	254,399	0.841762885	.....	.....	.....	.....(7,176)	.....	.....(7,176)	.....	.....(7,176)	.....	.....	.....1,289	.....	0003
ELR/L 5318040.00 USD-S5200000.00ELR	Domini 2020-1 Class B FMS Oct 2022 - 50135710	B1	Currency.....	DEUTSCHE BANK AG .. 7L7WZF21ONSX80621K86	.10/07/2022	.04/15/2025	1	5,318,040	0.977803853	.....	.....	.....	.....(300,306)	.....	.....(300,306)	.....	.....(300,306)	.....	.....	.....33,024	.....	0003
GBP/L 2798605.20 USD-S2289682.84GBP	12-18 Hotel - Schloss Roxburghe	B1	Currency.....	BNP PARIBAS SA ROMUISPFBMPQ8K5P83	.08/15/2022	.02/18/2025	1	2,798,605	0.818151428	.....	.....	.....	.....1,985	.....	.....1,985	.....	.....1,985	.....	.....	.....16,492	.....	0003
GBP/S 16066.47 USD-L13255.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	WIZHO CAPITAL MARKETS LLC	.03/16/2023	.10/09/2024	1	16,066	0.825023792	.....	.....	.....	.....125	.....	.....125	.....	.....125	.....	.....	.....81	.....	0003
GBP/L 251255.94 USD-S201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	MORGAN STANLEY 17331LVZKXKXST7XV54	.04/12/2023	.10/09/2024	1	251,257	0.801968649	.....	.....	.....	.....5,125	.....	.....5,125	.....	.....5,125	.....	.....	.....1,273	.....	0003
GBP/L 254967.42 USD-S200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency.....	ROYAL BK CANADA ... ES71P3U3PHI6C71XB011	.06/15/2023	.10/09/2024	1	254,967	0.781978251	.....	.....	.....	.....9,589	.....	.....9,589	.....	.....9,589	.....	.....	.....1,292	.....	0003
ELR/L 3091707.40 USD-S2778060.94ELR	Coupon Hedge CML Total	B1	Currency.....	BANK OF COMI	.07/12/2023	.10/17/2023	1	3,091,707	0.897905455	.....	.....	.....	.....155,026	.....	.....155,026	.....	.....155,026	.....	.....	.....3,336	.....	0003
ELR/L 2816623.48 USD-S2507213.30ELR	Coupon Hedge CLO JAJD	B1	Currency.....	CITIBANK NA	.07/13/2023	.10/17/2023	1	2,816,623	0.890148548	.....	.....	.....	.....164,345	.....	.....164,345	.....	.....164,345	.....	.....	.....3,039	.....	0003
14399999999. Subtotal - Forwards - Hedging Other		DT	Currency.....	ES70Z7IZ7FF321NEFA76									116,372,906	XXX	115,620,502		116,372,906			13,068,789	XXX	XXX
14799999999. Subtotal - Forwards													116,372,906	XXX	115,620,502		116,372,906			13,068,789	XXX	XXX
15099999999. Subtotal - SSAP No. 108 Adjustments										(18,258,478)		3,180,307	45,988,810	XXX	69,431,867		16,189,873			19,377,924	XXX	XXX
16899999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
16999999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
17099999999. Subtotal - Hedging Other										16,455,677	38,589,140	(4,031,574)	126,241,625	XXX	125,489,221	2,671,612	112,488,749			31,931,842	XXX	XXX
17199999999. Subtotal - Replication														XXX							XXX	XXX
17299999999. Subtotal - Income Generation														XXX							XXX	XXX
17399999999. Subtotal - Other														XXX							XXX	XXX
17499999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										(1,802,801)	38,589,140	(851,267)	172,230,434	XXX	194,321,088	2,671,612	128,658,623			51,309,766	XXX	XXX
17599999999 - Totals																						

(a)	Code	Description of Hedged Risk(s)
	0001	Hedges the equity risk of fixed income annuity products.
	0002	Hedges the interest rate risk of underlying positions.
	0003	Hedges the currency risk of foreign currency denominated assets and liabilities

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
DL	35	175	DUA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	34,931.6100	33,725.0000	200.649	200.649				200.649	200.649	280.000	0001	5
DL	41	200	DUA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	34,876.4400	33,725.0000	235.046	235.046				229.314	229.314	320.000	0001	5
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,525.4300	4,326.0000	5.678	5.678				5.678	5.678	22.400	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,386.2500	4,326.0000	11.356	11.356				11.356	11.356	44.800	0001	50
ES	19	950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,489.4800	4,326.0000	53.940	53.940				53.940	53.940	212.800	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	5.678	5.678				5.678	5.678	22.400	0001	50
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,514.2700	4,326.0000	65.295	65.295				65.295	65.295	257.600	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,518.9700	4,326.0000	25.550	25.550				25.550	25.550	100.800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	2.839	2.839				2.839	2.839	11.200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	5.678	5.678				5.678	5.678	22.400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	2.839	2.839				2.839	2.839	11.200	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,481.7100	4,326.0000	39.745	39.745				39.745	39.745	156.800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	2.839	2.839				2.839	2.839	11.200	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	34.067	34.067				34.067	34.067	134.400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	2.839	2.839				2.839	2.839	11.200	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,508.7500	4,326.0000	14.195	14.195				14.195	14.195	56.000	0001	50
ES	56	2,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,514.1400	4,326.0000	158.980	158.980				158.980	158.980	627.200	0001	50
ES	2	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,539.7500	4,326.0000	5.678	5.678				5.678	5.678	22.400	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,513.1500	4,326.0000	39.745	39.745				39.745	39.745	156.800	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,489.6600	4,326.0000	34.067	34.067				34.067	34.067	134.400	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	19.873	19.873				19.873	19.873	78.400	0001	50
ES	21	1,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,475.1400	4,326.0000	59.618	59.618				59.618	59.618	235.200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	5.678	5.678				5.678	5.678	22.400	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	5.678	5.678				5.678	5.678	22.400	0001	50
FV	6	6,000	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	08/30/2023	106.9300	105.0000	3.021	3.021				3.021	3.021	9.000	0001	1,000
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	09/12/2023	101.6600	101.0000	3.690	3.690				3.690	3.690	10.350	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	09/12/2023	101.6600	101.0000	820	820				820	820	2.300	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	08/30/2023	101.7500	101.0000	820	820				820	820	2.300	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	09/12/2023	101.6900	101.0000	820	820				820	820	2.300	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	08/30/2023	101.9100	101.0000	410	410				410	410	1.150	0001	2,000
TU	15	30,000	2yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	08/30/2023	101.7900	101.0000	6,150	6,150				6,150	6,150	17.250	0001	2,000
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CBOT	09/22/2023	94.6200	95.0000	569	569				569	569	709.000	0001	2,500
S3	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	CBOT	09/22/2023	94.6200	95.0000	569	569				569	569	709.000	0001	2,500
TY	2	2,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	08/30/2023	111.0900	108.0000	1,309	1,309				1,309	1,309	4.000	0001	1,000
TY	3	3,000	10yr Treasury	Fixed Annuity Hedge	N/A	Rate	12/29/2023	CBOT	09/27/2023	108.0400	108.0000	1,498	1,498				1,498	1,498	6.000	0001	1,000
RT	2	50	E-mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	1,872.2500	1,799.0000	5.675	5.675				5.675	5.675	6.200	0001	50
1539999999 Subtotal - Long Futures - Hedging Other																	1,051,493	1,051,493	3,025,468	XXX	XXX
1579999999 Subtotal - Long Futures																	1,051,493	1,051,493	3,025,468	XXX	XXX
DL	6	30	DUA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/14/2023	34,527.5600	33,725.0000	34.397	34.397				34.397	34.397	(48.000)	0001	5
DL	3	15	DUA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/21/2023	34,060.5000	33,725.0000	17.199	17.199				17.199	17.199	(24.000)	0001	5
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/21/2023	4,372.2500	4,326.0000	2.839	2.839				2.839	2.839	(11.200)	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/21/2023	4,459.2300	4,326.0000	48.262	48.262				48.262	48.262	(190.400)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/19/2023	4,373.2500	4,326.0000	8.517	8.517				8.517	8.517	(33.600)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/19/2023	4,373.2500	4,326.0000	8.517	8.517				8.517	8.517	(33.600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,511.1000	4,326.0000	2.839	2.839				2.839	2.839	(11.200)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/15/2023	4,407.9500	4,326.0000	19.873	19.873				19.873	19.873	(78.400)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/15/2023	4,407.9500	4,326.0000	19.873	19.873				19.873	19.873	(78.400)	0001	50
ES	49	2,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/11/2023	4,479.0400	4,326.0000	139.108	139.108				139.108	139.108	(548.800)	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	CBOT	09/12/2023	4,442.6100	4,326.0000	36.906	36.906				36.906	36.906	(145.600)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end	Value of One (1) Point
ES.....4	4	200	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	SNZD.JFRMINCLOF39	09/11/2023	4,411,1900	12/15/2023	11,356	11,356	.....	.....	.....	11,356	11,356	(14,800)	0001	50
ES.....2	2	100	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	SNZD.JFRMINCLOF39	09/18/2023	4,431,0000	12/15/2023	5,678	5,678	.....	.....	.....	5,678	5,678	(22,400)	0001	50
ES.....6	6	300	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	SNZD.JFRMINCLOF39	09/14/2023	4,447,5800	12/15/2023	17,034	17,034	.....	.....	.....	17,034	17,034	(67,200)	0001	50
ES.....3	3	150	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	SNZD.JFRMINCLOF39	09/11/2023	4,472,3900	12/15/2023	8,517	8,517	.....	.....	.....	8,517	8,517	(33,600)	0001	50
ES.....1	1	50	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	SNZD.JFRMINCLOF39	09/21/2023	4,472,2900	12/15/2023	2,839	2,839	.....	.....	.....	2,839	2,839	(11,200)	0001	50
ES.....6	6	300	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	SNZD.JFRMINCLOF39	09/11/2023	4,510,0700	12/15/2023	17,034	17,034	.....	.....	.....	17,034	17,034	(67,200)	0001	50
ES.....4	4	200	SAP 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2023	SNZD.JFRMINCLOF39	09/18/2023	4,384,4400	12/15/2023	11,356	11,356	.....	.....	.....	11,356	11,356	(44,800)	0001	50
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	SNZD.JFRMINCLOF39	05/23/2023	96,7200	12/31/2024	569	569	.....	.....	.....	569	569	(708)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	SNZD.JFRMINCLOF39	04/14/2023	96,6700	12/31/2024	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	SNZD.JFRMINCLOF39	07/25/2023	96,2400	12/31/2024	569	569	.....	.....	.....	569	569	(709)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	SNZD.JFRMINCLOF39	06/16/2023	96,7300	06/17/2026	569	569	.....	.....	.....	569	569	(709)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZD.JFRMINCLOF39	05/01/2023	96,2800	12/17/2024	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZD.JFRMINCLOF39	05/01/2023	96,7200	12/17/2024	569	569	.....	.....	.....	569	569	(709)	0001	2,500
S3.....3	3	7,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZD.JFRMINCLOF39	04/14/2023	96,7400	12/17/2024	1,707	1,707	.....	.....	.....	1,707	1,707	(2,128)	0001	2,500
S3.....20	20	90,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	SNZD.JFRMINCLOF39	04/14/2023	96,7500	12/17/2024	11,596	11,596	.....	.....	.....	11,596	11,596	(14,185)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	SNZD.JFRMINCLOF39	08/24/2023	95,4500	09/17/2024	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....5	5	12,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	SNZD.JFRMINCLOF39	04/14/2023	96,2200	09/17/2024	2,846	2,846	.....	.....	.....	2,846	2,846	(3,546)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	SNZD.JFRMINCLOF39	04/14/2023	96,2200	09/17/2024	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	SNZD.JFRMINCLOF39	06/30/2023	96,9200	06/17/2025	569	569	.....	.....	.....	569	569	(709)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	SNZD.JFRMINCLOF39	06/06/2023	96,7400	06/17/2025	569	569	.....	.....	.....	569	569	(709)	0001	2,500
S3.....40	40	100,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	SNZD.JFRMINCLOF39	04/14/2023	97,0100	09/16/2025	23,193	23,193	.....	.....	.....	23,193	23,193	(28,370)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	SNZD.JFRMINCLOF39	06/09/2023	96,7200	09/16/2025	569	569	.....	.....	.....	569	569	(708)	0001	2,500
S3.....80	80	200,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	SNZD.JFRMINCLOF39	04/14/2023	96,9800	06/16/2027	46,386	46,386	.....	.....	.....	46,386	46,386	(66,738)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	SNZD.JFRMINCLOF39	06/16/2023	96,6900	03/17/2026	569	569	.....	.....	.....	569	569	(709)	0001	2,500
S3.....80	80	200,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	SNZD.JFRMINCLOF39	04/14/2023	97,0500	03/17/2026	46,386	46,386	.....	.....	.....	46,386	46,386	(66,739)	0001	2,500
S3.....5	5	12,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZD.JFRMINCLOF39	06/09/2023	95,3000	06/18/2024	2,846	2,846	.....	.....	.....	2,846	2,846	(3,546)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZD.JFRMINCLOF39	06/30/2023	94,8400	06/18/2024	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZD.JFRMINCLOF39	04/14/2023	95,4700	06/18/2024	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZD.JFRMINCLOF39	06/16/2023	95,1100	06/18/2024	569	569	.....	.....	.....	569	569	(708)	0001	2,500
S3.....6	6	15,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	SNZD.JFRMINCLOF39	04/14/2023	95,7900	06/18/2024	3,415	3,415	.....	.....	.....	3,415	3,415	(4,255)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZD.JFRMINCLOF39	05/01/2023	95,4400	03/19/2024	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....4	4	10,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZD.JFRMINCLOF39	06/09/2023	94,9900	03/19/2024	2,276	2,276	.....	.....	.....	2,276	2,276	(2,837)	0001	2,500
S3.....20	20	50,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZD.JFRMINCLOF39	04/14/2023	95,5900	03/19/2024	11,596	11,596	.....	.....	.....	11,596	11,596	(14,185)	0001	2,500
S3.....8	8	20,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZD.JFRMINCLOF39	04/14/2023	95,2300	03/19/2024	4,553	4,553	.....	.....	.....	4,553	4,553	(5,674)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZD.JFRMINCLOF39	06/02/2023	95,0400	03/19/2024	569	569	.....	.....	.....	569	569	(709)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	SNZD.JFRMINCLOF39	07/12/2023	95,1000	03/19/2024	569	569	.....	.....	.....	569	569	(708)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZD.JFRMINCLOF39	06/16/2023	94,7900	12/19/2023	569	569	.....	.....	.....	569	569	(708)	0001	2,500
S3.....9	9	22,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZD.JFRMINCLOF39	05/31/2023	94,9500	12/19/2023	5,122	5,122	.....	.....	.....	5,122	5,122	(6,383)	0001	2,500
S3.....8	8	20,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZD.JFRMINCLOF39	05/31/2023	94,8700	12/19/2023	4,553	4,553	.....	.....	.....	4,553	4,553	(5,674)	0001	2,500
S3.....4	4	10,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZD.JFRMINCLOF39	05/31/2023	94,8800	12/19/2023	2,276	2,276	.....	.....	.....	2,276	2,276	(2,837)	0001	2,500
S3.....2	2	5,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZD.JFRMINCLOF39	08/30/2023	94,7600	12/19/2023	1,138	1,138	.....	.....	.....	1,138	1,138	(1,418)	0001	2,500
S3.....25	25	62,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2023	SNZD.JFRMINCLOF39	04/14/2023	95,2300	12/19/2023	14,486	14,486	.....	.....	.....	14,486	14,486	(17,731)	0001	2,500
S3.....40	40	100,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	SNZD.JFRMINCLOF39	04/14/2023	97,0000	03/17/2027	23,193	23,193	.....	.....	.....	23,193	23,193	(28,370)	0001	2,500
S3.....1	1	2,500	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	SNZD.JFRMINCLOF39	06/13/2023	96,7400	12/16/2025	569	569	.....	.....	.....	569	569	(708)	0001	2,500
S3.....80	80	200,000	3M SFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	SNZD.JFRMINCLOF39	04/14/2023	97,0300	12/16/2025	46,386	46,386	.....	.....	.....	46,386	46,386	(66,739)	0001	2,500
1609999999, Subtotal - Short Futures - Hedging Other												672,954	672,954				672,954	672,954	(1,791,306)	XXX	XXX
1649999999, Subtotal - Short Futures												672,954	672,954				672,954	672,954	(1,791,306)	XXX	XXX
1679999999, Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999, Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999, Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999, Subtotal - Hedging Other												1,735,857	1,735,857				1,724,448	1,724,448	1,294,163	XXX	XXX
1719999999, Subtotal - Replication																				XXX	XXX
1729999999, Subtotal - Income Generation																				XXX	XXX
1739999999, Subtotal - Other																				XXX	XXX
1749999999, Subtotal - Adjustments for SSAP No. 108 Derivatives												1,735,857	1,735,857				1,724,448	1,724,448	1,294,163	XXX	XXX
1759999999 - Totals												1,735,857	1,735,857				1,724,448	1,724,448	1,294,163	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Athene Annuity & Life Assurance Company

	Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
	Morgan Stanley	1,555,922	179,935	1,735,857
	Total Net Cash Deposits	1,555,922	179,935	1,735,857

[illegible]

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
Citibank, N.A. Tampa, FL	...	5.200	5,744,828	.....	391,839,278	383,586,098	434,528,812	..XXX.
Wells Fargo Bank, N.A. Minneapolis, MN	...	5.100	221,861	.....	9,189,072	(4,394,272)	531,045	..XXX.
Wells Fargo Bank, N.A. Minneapolis, MN	0.	.....	.....	.....	9,896,740	9,912,601	9,929,015	..XXX.
Citibank, N.A. Tampa, FL	C.	.....	.....	.....	80,319,966	67,355,422	68,663,995	..XXX.
State Street Kansas City, MO	C.	.....	.....	.....	.....	.....	(5,461,241)	..XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	96,955	.....	238,866	(56,873)	144,750	XXX
0199999. Totals - Open Depositories	XXX	XXX	6,063,645	.....	491,483,921	456,402,976	508,336,375	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	.....	.....	.....	.....	.....	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	.....	.....	.....	.....	.....	XXX
0399999. Total Cash on Deposit	XXX	XXX	6,063,645		491,483,921	456,402,976	508,336,375	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
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.....								
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0599999. Total - Cash	XXX	XXX	6,063,645		491,483,921	456,402,976	508,336,375	XXX

